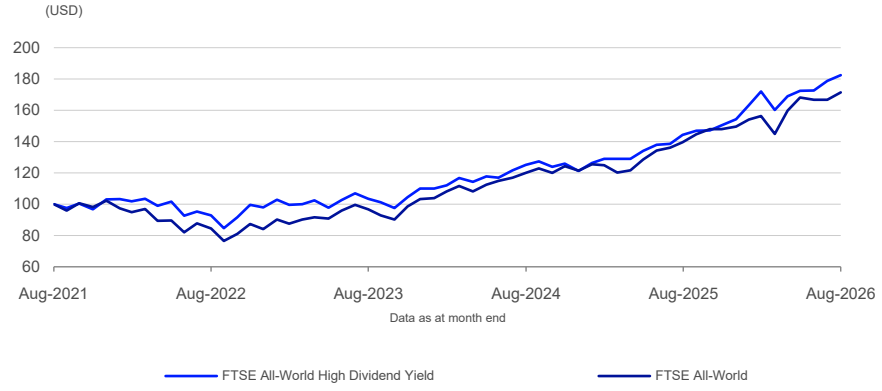
FTSE All-World High Dividend Yield Index

Data as at: 31 August 2026

The FTSE All-World High Dividend Yield Index comprises stocks that are characterized by higher-than-average dividend yields, and is based on the FTSE All-World Index, which is part of the FTSE Global Equity Index Series.

Real estate investment trusts (REITS) (ICB Sector 351020 and 302030) are removed from the index, as are stocks that are forecast to pay a zero dividend over the next 12 months ('dividends' excludes any non-regular or 'special' distributions). The remaining stocks are ranked by 12-month forward dividend yield, with percentiles based on investable market cap. Existing constituents stay in the index until their yield rank falls beyond the 55th percentile, while new stocks are added if ranked within the top 45th percentile. Please see the index Ground Rules for more information.

5-Year Performance - Total Return

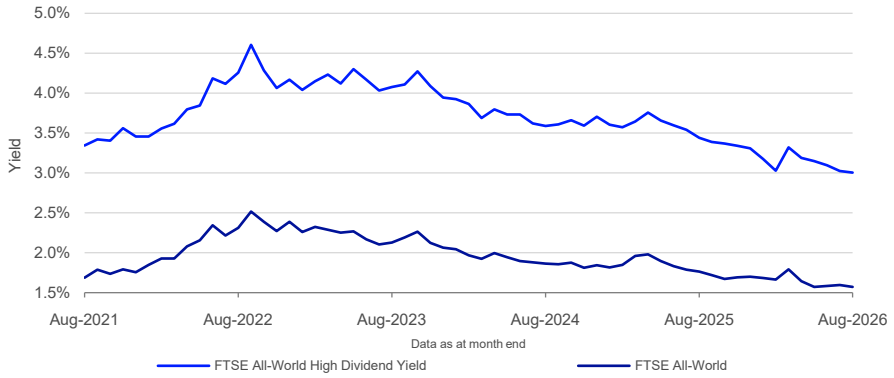


Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	5.7	6.0	18.2	26.4	76.2	82.5	20.8	12.8	9.1	11.9	13.4
FTSE All-World	2.0	9.6	14.6	22.8	77.0	71.6	21.0	11.4	11.2	12.7	14.9

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Dividend Yield



FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World High Dividend Yield	2.8	1.8	1.0	0.8	-8.0	-11.3	-20.6	-36.8
FTSE All-World	2.0	1.7	0.8	0.9	-9.3	-15.6	-26.0	-33.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World High Dividend Yield	11.5	19.8	-10.9	22.2	0.5	18.8	-4.9	12.3	10.1	27.3
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

Top 10 Constituents - FTSE All-World High Dividend Yield Index

Constituent	Country/Market	ICB Sector	FTSE All-World High Dividend Yield (Wgt %)	FTSE All-World (Wgt %)	Diff %
JPMorgan Chase & Co	USA	Banks	2.16	0.89	1.28
ExxonMobil Holdings Corporation	USA	Oil Gas and Coal	1.52	0.62	0.90
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.46	0.60	0.86
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.03	0.42	0.61
Cisco Systems	USA	Telecommunications Equipment	0.99	0.41	0.59
Bank of America	USA	Banks	0.93	0.38	0.55
Chevron	USA	Oil Gas and Coal	0.87	0.36	0.51
Merck & Co	USA	Pharmaceuticals and Biotechnology	0.83	0.34	0.49
HSBC Hldgs	UK	Banks	0.81	0.33	0.48
Unitedhealth Group	USA	Health Care Providers	0.80	0.33	0.47
Totals			**11.40**	**4.68**	

INFORMATION

Index Universe

FTSE All-World Index

Base Date

25 March 2008

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

End-of-Day Distribution

By FTP and email

Currency

USD, GBP, Euro, CHF

Review Dates

Semi annual in March and September

ICB Supersector Breakdown

		FTSE All-World High Dividend Yield		FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	157	6.36	469	34.09	-27.73
1510	Telecommunications	88	4.23	129	3.33	0.90
2010	Health Care	126	11.23	322	7.98	3.25
3010	Banks	261	19.74	292	8.42	11.32
3020	Financial Services	127	5.16	227	4.26	0.91
3030	Insurance	100	5.45	131	2.81	2.64
3510	Real Estate	80	0.65	226	1.74	-1.09
4010	Automobiles and Parts	75	1.82	128	2.06	-0.23
4020	Consumer Products and Services	107	2.27	177	1.87	0.40
4030	Media	23	0.25	59	0.83	-0.58
4040	Retailers	66	1.81	102	4.96	-3.16
4050	Travel and Leisure	67	1.54	113	1.32	0.21
4510	Food Beverage and Tobacco	150	5.26	197	2.42	2.85
4520	Personal Care Drug and Grocery Stores	63	2.75	99	1.48	1.27
5010	Construction and Materials	93	1.15	151	1.19	-0.05
5020	Industrial Goods and Services	345	11.23	640	11.11	0.12
5510	Basic Resources	104	3.24	225	2.36	0.88
5520	Chemicals	83	1.65	162	1.08	0.57
6010	Energy	137	9.11	183	4.15	4.96
6510	Utilities	177	5.12	232	2.55	2.57
Totals		**2429**	**100.00**	**4264**	**100.00**	

Country/Market Breakdown

	FTSE All-World High Dividend Yield		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	74	3.38	105	1.61	1.77
Austria	9	0.21	9	0.09	0.13
Belgium	7	0.35	14	0.25	0.10
Brazil	55	0.95	66	0.42	0.52
Canada	45	4.52	85	3.00	1.52
Chile	17	0.11	21	0.07	0.04
China	624	3.22	1278	2.74	0.49
Colombia	6	0.06	6	0.03	0.04
Czech Rep.	4	0.04	4	0.01	0.02
Denmark	9	0.51	17	0.35	0.16
Egypt	1	0.02	2	0.01	0.01
Finland	13	0.57	14	0.25	0.32
France	42	4.15	57	1.99	2.15
Germany	47	3.18	63	1.90	1.27
Greece	21	0.17	30	0.09	0.08
Hong Kong	56	1.07	66	0.47	0.60
Hungary	5	0.11	6	0.04	0.06
Iceland	6	0.02	7	0.01	0.01
India	62	0.79	278	1.58	-0.79
Indonesia	25	0.15	36	0.07	0.08
Ireland	4	0.16	5	0.08	0.08
Israel	24	0.38	44	0.30	0.08
Italy	25	1.53	36	0.80	0.73
Japan	334	9.44	475	5.98	3.45
Korea	73	1.24	157	2.50	-1.26
Kuwait	6	0.15	8	0.07	0.08
Malaysia	32	0.34	38	0.16	0.18
Mexico	25	0.43	34	0.22	0.21
Netherlands	19	0.83	29	1.14	-0.31
New Zealand	7	0.06	11	0.05	0.01
Norway	14	0.34	15	0.14	0.20
Philippines	21	0.10	23	0.04	0.06
Poland	6	0.20	10	0.11	0.09
Portugal	4	0.10	5	0.04	0.05
Qatar	15	0.14	17	0.06	0.08
Romania	4	0.03	6	0.01	0.01
Saudi Arabia	46	0.66	64	0.32	0.33
Singapore	24	0.82	36	0.38	0.44
South Africa	34	0.88	41	0.40	0.49
Spain	21	2.06	24	0.87	1.18
Sweden	38	1.34	54	0.71	0.63
Switzerland	39	4.29	50	1.98	2.31
Taiwan	112	3.16	132	3.30	-0.14
Thailand	41	0.32	44	0.15	0.17
Turkiye	44	0.13	115	0.10	0.03
UAE	27	0.36	34	0.16	0.20
UK	76	6.87	93	3.20	3.67
USA	186	40.07	500	61.71	-21.64
Totals	**2429**	**100.00**	**4264**	**100.00**	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	2429	4264
Dividend Yield %	3.00	1.57
Constituent (Wgt %)		
Average	0.04	0.02
Largest	2.16	4.79
Median	0.01	0.00
Top 10 Holdings (Wgt %)	11.40	23.73

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