

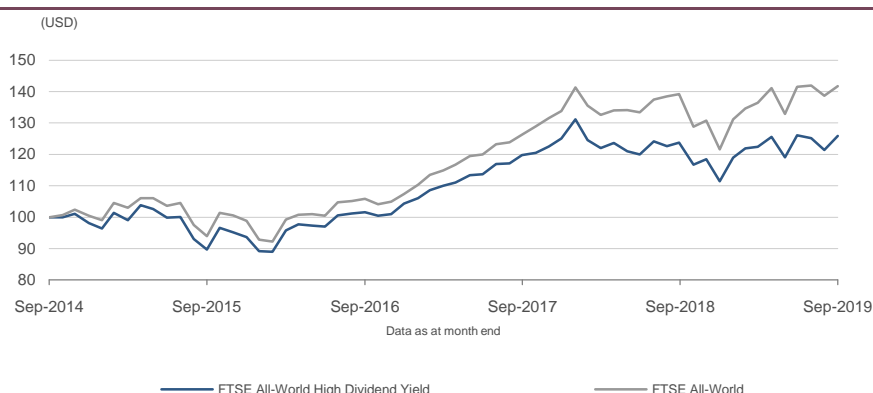
FTSE All-World High Dividend Yield Index

Data as at: 30 September 2019

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 8670) 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 annual dividend yield and included in the target index until the cumulative market capitalization reaches 50% of the total market cap of this universe of stocks. 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	-0.2	2.8	12.9	1.7	23.9	25.9	7.4	4.7	9.9	9.6	11.3
FTSE All-World	0.2	3.9	16.6	1.9	34.0	41.8	10.2	7.2	12.2	10.6	11.7

* 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

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 rules are freely available on the FTSE website.

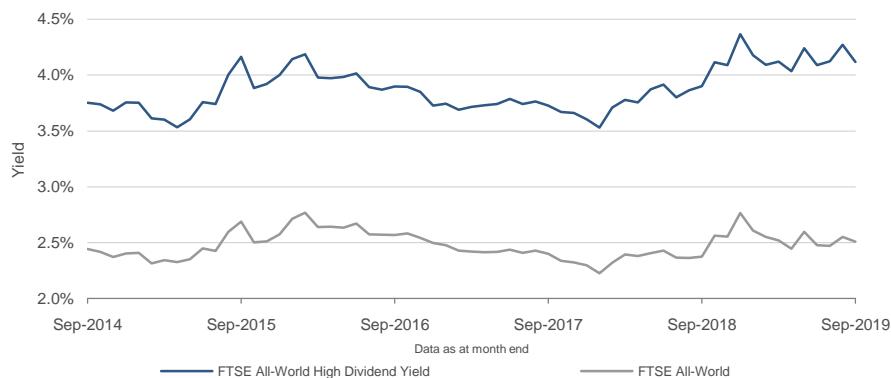
Availability

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

Industry Classification Benchmark

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

Dividend Yield



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	0.2	0.8	0.4	0.6	-12.7	-18.9	-20.3	-22.3
FTSE All-World	0.1	1.0	0.6	0.7	-16.6	-19.0	-19.0	-23.0

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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE All-World High Dividend Yield	39.6	9.6	-3.9	16.1	19.7	2.0	-4.5	11.5	19.8	-10.9
FTSE All-World	36.2	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1

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

Constituent	Country	ICB Sector	FTSE All-World High Dividend Yield (Wgt %)	FTSE All-World (Wgt %)	Diff %
JPMorgan Chase & Co	USA	Banks	1.82	0.80	1.02
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	1.67	0.73	0.94
Nestle	Switzerland	Food Producers	1.53	0.67	0.86
Procter & Gamble	USA	Household Goods & Home Construction	1.49	0.65	0.84
Exxon Mobil Corporation	USA	Oil & Gas Producers	1.45	0.64	0.82
AT&T	USA	Fixed Line Telecommunications	1.34	0.59	0.76
Verizon Communications	USA	Fixed Line Telecommunications	1.21	0.53	0.68
Chevron	USA	Oil & Gas Producers	1.10	0.48	0.62
Merck & Co	USA	Pharmaceuticals & Biotechnology	1.05	0.46	0.59
Cisco Systems	USA	Technology Hardware & Equipment	1.03	0.45	0.58
Totals			13.69	6.00	

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

ICB Code	ICB Supersector	FTSE All-World High Dividend Yield		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	95	10.43	150	5.46	4.97
1300	Chemicals	79	1.99	161	2.27	-0.28
1700	Basic Resources	105	2.80	191	1.78	1.02
2300	Construction & Materials	82	1.57	148	1.40	0.18
2700	Industrial Goods & Services	205	7.16	610	11.53	-4.38
3300	Automobiles & Parts	70	3.45	134	2.00	1.44
3500	Food & Beverage	54	5.10	197	4.10	1.00
3700	Personal & Household Goods	81	5.95	217	5.22	0.73
4500	Health Care	38	9.96	280	10.67	-0.71
5300	Retail	75	2.74	218	6.96	-4.22
5500	Media	31	0.64	93	2.01	-1.37
5700	Travel & Leisure	52	1.04	148	2.55	-1.51
6500	Telecommunications	66	5.78	94	2.89	2.89
7500	Utilities	134	6.42	188	3.43	2.99
8300	Banks	217	18.32	278	8.95	9.38
8500	Insurance	83	5.05	131	4.67	0.38
8600	Real Estate	79	1.39	230	3.27	-1.88
8700	Financial Services	96	3.56	208	4.54	-0.98
9500	Technology	57	6.65	278	16.31	-9.66
Totals		1699	100.00	3954	100.00	

Country Breakdown

Country	FTSE All-World High Dividend Yield		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	69	3.91	105	2.26	1.65
Austria	7	0.13	8	0.07	0.07
Belgium	6	0.24	13	0.32	-0.09
Brazil	45	1.57	77	0.91	0.66
Canada	29	4.05	57	2.80	1.26
Chile	12	0.13	21	0.11	0.02
China	306	3.24	997	3.67	-0.42
Colombia	5	0.06	11	0.05	0.01
Czech Rep.	4	0.04	4	0.02	0.02
Denmark	8	0.18	22	0.52	-0.34
Egypt	4	0.01	6	0.02	-0.01
Finland	15	0.84	15	0.37	0.47
France	42	3.79	87	3.25	0.54
Germany	44	3.63	81	2.59	1.04
Greece	6	0.05	9	0.04	0.01
Hong Kong	67	1.54	90	1.14	0.41
Hungary	3	0.07	4	0.03	0.03
India	32	0.49	154	1.13	-0.64
Indonesia	17	0.32	32	0.23	0.09
Ireland	2	0.03	5	0.07	-0.04
Israel	6	0.13	27	0.15	-0.02
Italy	22	1.34	39	0.77	0.57
Japan	195	7.87	505	7.84	0.03
Korea	47	1.85	136	1.38	0.47
Kuwait	8	0.19	10	0.09	0.10
Malaysia	26	0.43	45	0.28	0.15
Mexico	19	0.32	39	0.31	0.01
Netherlands	11	1.01	28	1.13	-0.12
New Zealand	7	0.10	12	0.09	0.01
Norway	12	0.44	17	0.21	0.23
Pakistan	4	0.01	4	0.00	0.01
Peru	-	-	1	0.01	-0.01
Philippines	7	0.05	25	0.14	-0.09
Poland	10	0.18	14	0.10	0.08
Portugal	2	0.08	4	0.05	0.03
Qatar	12	0.25	19	0.13	0.12
Russia	26	0.90	32	0.46	0.44
Saudi Arabia	27	0.48	42	0.25	0.23
Singapore	24	0.74	37	0.40	0.34
South Africa	47	0.72	72	0.59	0.13
Spain	21	1.68	28	0.86	0.82
Sweden	24	1.04	45	0.78	0.26
Switzerland	34	5.37	49	2.76	2.61
Taiwan	63	2.68	91	1.30	1.38
Thailand	24	0.49	46	0.38	0.12
Turkey	20	0.15	26	0.08	0.07
UAE	15	0.24	15	0.10	0.13
UK	83	8.92	128	5.06	3.86
USA	180	38.02	620	54.72	-16.71
Totals	1699	100.00	3954	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1699	3954
Dividend Yield %	4.12	2.51
Constituent (Wgt %)		
Average	0.06	0.02
Largest	1.82	2.23
Median	0.02	0.01
Top 10 Holdings (Wgt %)	13.69	11.23

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