

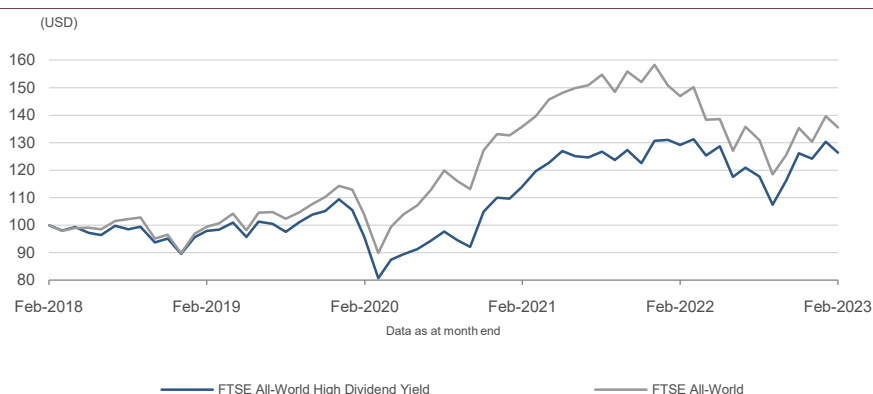
FTSE All-World High Dividend Yield Index

Data as at: 28 February 2023

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



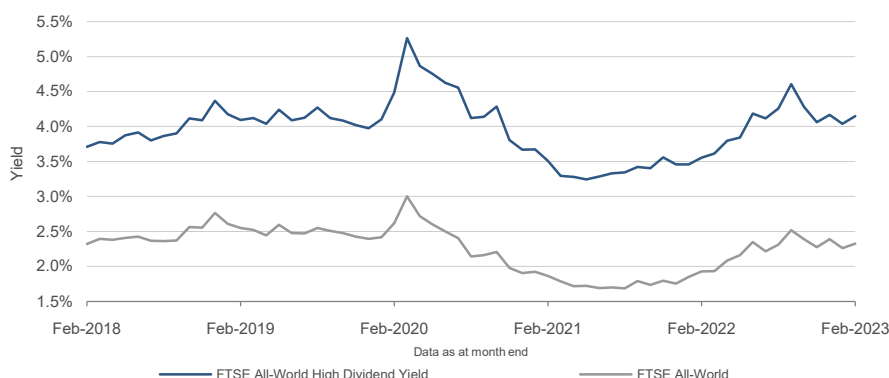
Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	0.1	7.3	1.7	-2.2	31.8	26.3	9.6	4.8	14.3	19.9	17.3
FTSE All-World	0.2	3.6	4.1	-7.7	30.6	35.6	9.3	6.3	18.6	21.1	17.8

* 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 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.

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	-0.1	0.4	0.3	0.5	-19.0	-30.1	-36.8	-36.8
FTSE All-World	-0.4	0.4	0.4	0.6	-22.7	-28.2	-33.7	-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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE All-World High Dividend Yield	19.7	2.0	-4.5	11.5	19.8	-10.9	22.2	0.5	18.8	-4.9
FTSE All-World	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7

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 %
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.80	0.77	1.04
JPMorgan Chase & Co	USA	Banks	1.67	0.71	0.96
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.61	0.68	0.92
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.29	0.55	0.74
Chevron	USA	Oil Gas and Coal	1.24	0.53	0.71
Home Depot	USA	Retailers	1.22	0.52	0.70
Nestle	Switzerland	Food Producers	1.22	0.52	0.70
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.08	0.46	0.62
Merck & Co	USA	Pharmaceuticals and Biotechnology	1.07	0.46	0.62
Bank of America	USA	Banks	0.96	0.41	0.55
Totals			13.16	5.61	

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 %	
1010	Technology	88	6.05	403	20.94	-14.89
1510	Telecommunications	85	5.09	143	2.90	2.19
2010	Health Care	63	10.76	342	11.87	-1.11
3010	Banks	222	16.40	270	7.51	8.89
3020	Financial Services	113	4.85	202	4.44	0.41
3030	Insurance	92	5.05	128	3.40	1.65
3510	Real Estate	75	0.89	247	2.73	-1.84
4010	Automobiles and Parts	61	2.74	127	2.70	0.04
4020	Consumer Products and Services	79	1.42	198	3.23	-1.81
4030	Media	23	0.69	59	1.17	-0.49
4040	Retailers	42	2.04	105	4.78	-2.74
4050	Travel and Leisure	22	1.19	120	1.97	-0.78
4510	Food Beverage and Tobacco	97	6.75	221	4.30	2.45
4520	Personal Care Drug and Grocery Stores	42	4.02	109	2.28	1.73
5010	Construction and Materials	84	1.40	146	1.32	0.08
5020	Industrial Goods and Services	235	8.97	592	11.96	-2.99
5510	Basic Resources	102	3.70	184	2.18	1.52
5520	Chemicals	94	2.50	182	1.96	0.53
6010	Energy	119	10.15	162	5.28	4.87
6510	Utilities	137	5.33	208	3.07	2.26
Totals		1875	100.00	4148	100.00	

Country Breakdown

Country	FTSE All-World High Dividend Yield		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	68	3.92	108	2.21	1.72
Austria	7	0.15	7	0.06	0.09
Belgium	6	0.19	15	0.27	-0.08
Brazil	58	1.15	86	0.61	0.55
Canada	28	3.81	52	2.66	1.14
Chile	17	0.16	20	0.07	0.09
China	397	2.81	1060	3.57	-0.76
Colombia	6	0.04	8	0.02	0.02
Czech Rep.	4	0.05	5	0.02	0.03
Denmark	7	0.24	21	0.74	-0.50
Egypt	4	0.02	5	0.01	0.01
Finland	14	0.71	16	0.35	0.36
France	34	3.80	71	3.04	0.76
Germany	44	3.56	82	2.21	1.35
Greece	7	0.05	22	0.05	0.00
Hong Kong	50	1.03	79	0.80	0.23
Hungary	4	0.05	4	0.02	0.03
Iceland	2	0.01	10	0.01	0.00
India	37	0.91	202	1.62	-0.71
Indonesia	20	0.31	40	0.22	0.09
Ireland	3	0.08	5	0.07	0.00
Israel	10	0.18	41	0.17	0.00
Italy	22	1.24	35	0.68	0.56
Japan	249	7.97	507	6.25	1.72
Korea	68	1.78	160	1.32	0.46
Kuwait	6	0.13	10	0.11	0.02
Malaysia	32	0.36	41	0.18	0.18
Mexico	21	0.58	38	0.33	0.25
Netherlands	16	0.74	33	1.20	-0.46
New Zealand	7	0.10	15	0.09	0.00
Norway	14	0.43	20	0.21	0.23
Pakistan	4	0.00	4	0.00	0.00
Philippines	11	0.07	28	0.09	-0.02
Poland	7	0.12	10	0.07	0.06
Portugal	3	0.10	4	0.05	0.05
Qatar	16	0.26	19	0.12	0.14
Romania	4	0.02	5	0.01	0.01
Saudi Arabia	29	0.67	54	0.45	0.22
Singapore	21	0.69	36	0.37	0.32
South Africa	37	0.61	54	0.41	0.20
Spain	14	1.15	25	0.68	0.47
Sweden	26	1.09	57	0.84	0.25
Switzerland	29	4.48	52	2.48	2.00
Taiwan	94	2.22	115	1.71	0.51
Thailand	28	0.32	52	0.27	0.05
Turkey	25	0.14	70	0.11	0.03
UAE	14	0.32	25	0.18	0.14
UK	74	7.86	113	4.25	3.61
USA	177	43.32	607	58.74	-15.43
Totals	1875	100.00	4148	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1875	4148
Dividend Yield %	4.15	2.32
Constituent (Wgt %)		
Average	0.05	0.02
Largest	1.80	3.75
Median	0.01	0.00
Top 10 Holdings (Wgt %)	13.16	14.15

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info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 8823 3521