

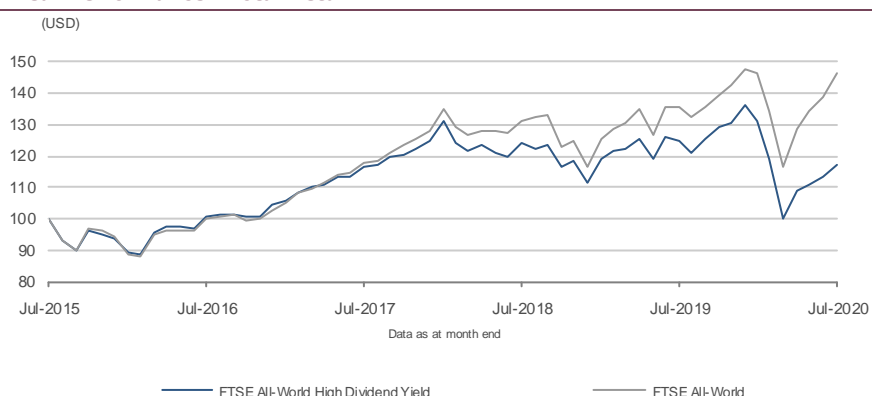
FTSE All-World High Dividend Yield Index

Data as at: 31 July 2020

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



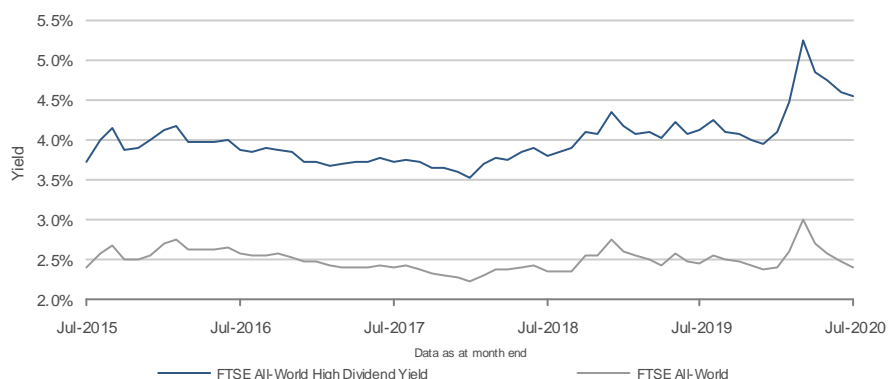
Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	7.9	-10.7	-13.8	-6.2	0.4	17.3	0.1	3.3	25.7	18.0	14.7
FTSE All-World	13.4	-0.1	-1.2	7.6	24.0	46.2	7.4	7.9	26.5	18.3	14.8

* 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	-0.2	0.0	0.2	0.4	-36.8	-36.8	-36.8	-36.8
FTSE All-World	0.3	0.4	0.5	0.7	-33.7	-33.7	-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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE All-World High Dividend Yield	9.6	-3.9	16.1	19.7	2.0	-4.5	11.5	19.8	-10.9	22.2
FTSE All-World	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2

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 %
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	2.02	0.77	1.25
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	1.83	0.70	1.13
Nestle	Switzerland	Food Producers	1.80	0.68	1.11
Procter & Gamble	USA	Household Goods & Home Construction	1.68	0.64	1.04
JPMorgan Chase & Co	USA	Financial Services	1.54	0.58	0.95
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	1.27	0.48	0.79
Verizon Communications	USA	Fixed Line Telecommunications	1.25	0.48	0.77
Samsung Electronics	Korea	Technology Hardware & Equipment	1.20	0.46	0.74
Pfizer	USA	Pharmaceuticals & Biotechnology	1.12	0.43	0.70
AT&T	USA	Fixed Line Telecommunications	1.11	0.42	0.69
Totals			14.82	5.64	

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	101	7.76	146	3.49	4.27
1300	Chemicals	78	1.93	159	2.05	-0.12
1700	Basic Resources	92	2.97	190	1.95	1.02
2300	Construction & Materials	82	1.50	147	1.38	0.12
2700	Industrial Goods & Services	211	8.13	600	10.60	-2.47
3300	Automobiles & Parts	68	3.10	126	1.98	1.12
3500	Food & Beverage	56	5.73	198	3.80	1.93
3700	Personal & Household Goods	72	6.27	211	5.17	1.10
4500	Health Care	33	12.07	279	12.00	0.07
5300	Retail	73	2.86	214	8.61	-5.75
5500	Media	29	0.46	85	2.15	-1.69
5700	Travel & Leisure	54	0.84	151	1.87	-1.03
6500	Telecommunications	67	5.52	96	2.61	2.90
7500	Utilities	134	6.46	189	3.20	3.25
8300	Banks	221	12.91	280	5.67	7.24
8500	Insurance	85	5.04	130	3.87	1.17
8600	Real Estate	83	1.53	242	2.97	-1.44
8700	Financial Services	101	6.01	210	5.11	0.89
9500	Technology	60	8.92	292	21.51	-12.58
Totals		1700	100.00	3945	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	3.94	105	2.03	1.91
Austria	7	0.10	8	0.05	0.06
Belgium	7	0.46	14	0.27	0.19
Brazil	43	1.24	91	0.73	0.51
Canada	29	3.52	55	2.50	1.02
Chile	12	0.10	22	0.08	0.02
China	296	3.85	980	5.07	-1.22
Colombia	6	0.06	11	0.03	0.02
Czech Rep.	4	0.03	4	0.01	0.02
Denmark	5	0.16	20	0.65	-0.49
Egypt	4	0.01	6	0.02	0.00
Finland	15	0.96	16	0.37	0.59
France	43	3.50	86	2.85	0.66
Germany	43	3.89	82	2.62	1.27
Greece	6	0.05	9	0.02	0.03
Hong Kong	64	1.52	92	1.03	0.48
Hungary	2	0.02	4	0.03	-0.01
India	34	0.67	152	1.08	-0.41
Indonesia	17	0.25	32	0.18	0.08
Ireland	2	0.02	5	0.07	-0.06
Israel	7	0.12	30	0.14	-0.02
Italy	24	1.31	40	0.66	0.65
Japan	195	7.45	506	7.08	0.37
Korea	51	2.14	133	1.44	0.70
Kuwait	7	0.16	11	0.08	0.08
Malaysia	27	0.40	45	0.26	0.14
Mexico	20	0.28	37	0.22	0.06
Netherlands	12	1.01	31	1.21	-0.20
New Zealand	7	0.10	12	0.10	-0.01
Norway	13	0.41	16	0.18	0.24
Pakistan	4	0.01	4	0.00	0.01
Peru	-	-	1	0.01	-0.01
Philippines	9	0.05	25	0.11	-0.05
Poland	9	0.12	14	0.08	0.04
Portugal	2	0.10	4	0.05	0.05
Qatar	12	0.26	18	0.11	0.15
Russia	27	0.90	32	0.36	0.55
Saudi Arabia	29	0.73	45	0.33	0.40
Singapore	23	0.65	38	0.32	0.33
South Africa	47	0.58	66	0.48	0.10
Spain	20	1.41	26	0.66	0.75
Sweden	22	1.11	48	0.87	0.23
Switzerland	31	5.99	48	2.80	3.19
Taiwan	65	3.91	95	1.63	2.28
Thailand	27	0.43	47	0.28	0.16
Turkey	21	0.13	26	0.06	0.07
UAE	13	0.18	14	0.07	0.11
UK	86	7.88	130	4.06	3.82
USA	182	37.84	609	56.65	-18.81
Totals	1700	100.00	3945	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1700	3945
Dividend Yield %	4.55	2.40
Constituent (Wgt %)		
Average	0.06	0.02
Largest	2.02	3.47
Median	0.02	0.01
Top 10 Holdings (Wgt %)	14.82	15.35

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