

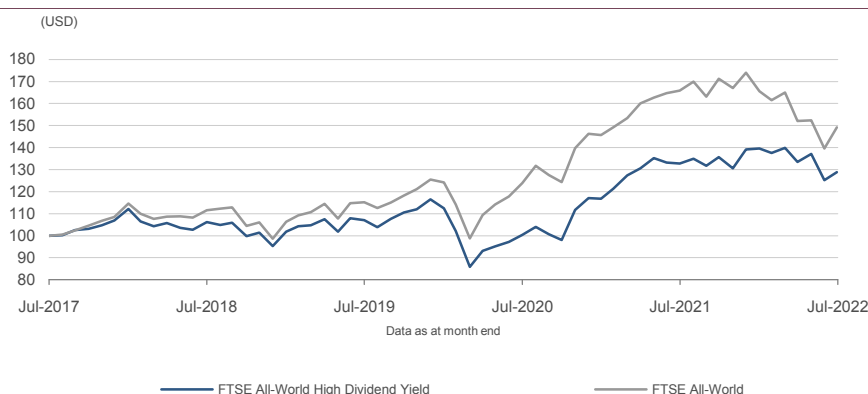
FTSE All-World High Dividend Yield Index

Data as at: 29 July 2022

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



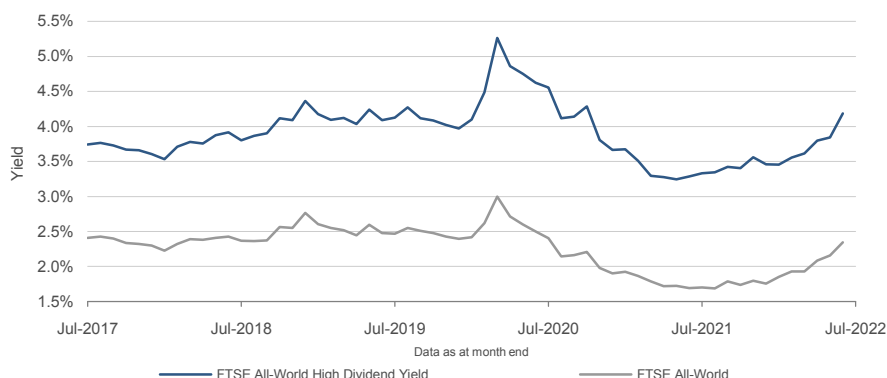
Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	-3.5	-7.7	-7.4	-2.9	20.3	28.8	6.4	5.2	12.9	19.6	16.1
FTSE All-World	-1.9	-9.9	-14.2	-10.0	29.6	49.2	9.0	8.3	16.2	20.4	16.5

* 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	-0.3	0.3	0.3	0.5	-16.1	-36.8	-36.8	-36.8
FTSE All-World	-0.6	0.4	0.5	0.7	-21.9	-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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE All-World High Dividend Yield	16.1	19.7	2.0	-4.5	11.5	19.8	-10.9	22.2	0.5	18.8
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9

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 and Biotechnology	1.90	0.76	1.14
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.69	0.68	1.01
Nestle	Switzerland	Food Producers	1.40	0.56	0.84
JPMorgan Chase & Co	USA	Banks	1.40	0.56	0.84
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.38	0.55	0.82
Chevron	USA	Oil Gas and Coal	1.33	0.54	0.80
Home Depot	USA	Retailers	1.29	0.52	0.77
Pfizer	USA	Pharmaceuticals and Biotechnology	1.18	0.48	0.71
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.05	0.42	0.63
Coca-Cola	USA	Beverages	1.04	0.42	0.62
Totals			13.66	5.49	

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	6.45	411	22.02	-15.58
1510	Telecommunications	82	4.84	144	3.03	1.81
2010	Health Care	66	11.33	349	12.12	-0.79
3010	Banks	212	15.00	266	6.81	8.19
3020	Financial Services	121	4.83	210	4.30	0.53
3030	Insurance	93	4.99	125	2.97	2.02
3510	Real Estate	86	0.99	249	2.98	-1.99
4010	Automobiles and Parts	63	2.53	127	3.11	-0.58
4020	Consumer Products and Services	70	1.28	196	3.04	-1.75
4030	Media	20	0.64	57	1.08	-0.45
4040	Retailers	42	2.09	109	5.30	-3.22
4050	Travel and Leisure	20	1.11	116	1.67	-0.55
4510	Food Beverage and Tobacco	99	7.74	219	4.36	3.38
4520	Personal Care Drug and Grocery Stores	44	4.33	106	2.30	2.03
5010	Construction and Materials	84	1.27	138	1.20	0.07
5020	Industrial Goods and Services	228	8.77	579	11.56	-2.79
5510	Basic Resources	99	3.42	178	1.93	1.49
5520	Chemicals	85	2.27	171	1.85	0.42
6010	Energy	113	10.29	159	5.07	5.22
6510	Utilities	149	5.83	205	3.29	2.54
Totals		1864	100.00	4114	100.00	

Country Breakdown

Country	FTSE All-World High Dividend Yield		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	70	4.06	110	2.14	1.92
Austria	6	0.09	7	0.05	0.04
Belgium	7	0.17	16	0.24	-0.07
Brazil	62	1.28	95	0.64	0.64
Canada	31	4.45	51	2.70	1.75
Chile	14	0.10	20	0.07	0.03
China	404	2.80	1036	3.50	-0.70
Colombia	7	0.05	9	0.02	0.03
Czech Rep.	2	0.03	3	0.02	0.02
Denmark	4	0.18	22	0.67	-0.48
Egypt	3	0.00	7	0.01	0.00
Finland	15	0.69	17	0.33	0.36
France	37	3.24	77	2.61	0.63
Germany	41	2.99	85	1.88	1.11
Greece	7	0.05	12	0.03	0.02
Hong Kong	58	1.19	89	0.82	0.37
Hungary	3	0.02	4	0.02	0.01
India	36	0.94	198	1.70	-0.77
Indonesia	19	0.31	36	0.20	0.11
Ireland	1	0.01	4	0.05	-0.04
Israel	10	0.21	42	0.20	0.01
Italy	22	0.86	37	0.57	0.29
Japan	254	8.24	507	6.18	2.06
Korea	63	1.84	163	1.35	0.50
Kuwait	7	0.17	11	0.11	0.06
Malaysia	32	0.38	42	0.19	0.20
Mexico	21	0.44	37	0.26	0.18
Netherlands	15	0.64	30	1.06	-0.42
New Zealand	7	0.10	15	0.08	0.02
Norway	12	0.49	18	0.22	0.27
Pakistan	4	0.00	4	0.00	0.00
Philippines	12	0.07	29	0.08	-0.01
Poland	8	0.10	13	0.06	0.04
Portugal	3	0.11	4	0.05	0.05
Qatar	15	0.32	18	0.14	0.18
Romania	3	0.02	3	0.01	0.01
Saudi Arabia	31	1.06	54	0.53	0.53
Singapore	22	0.68	37	0.35	0.33
South Africa	37	0.58	60	0.42	0.16
Spain	15	0.70	26	0.58	0.12
Sweden	30	1.11	62	0.82	0.29
Switzerland	26	4.68	52	2.49	2.19
Taiwan	88	2.17	114	1.66	0.52
Thailand	30	0.35	51	0.25	0.10
Turkey	18	0.08	27	0.04	0.04
UAE	11	0.34	22	0.17	0.16
UK	70	8.06	118	4.03	4.03
USA	171	43.54	620	60.40	-16.86
Totals	1864	100.00	4114	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1864	4114
Dividend Yield %	4.12	2.22
Constituent (Wgt %)		
Average	0.05	0.02
Largest	1.90	4.14
Median	0.01	0.00
Top 10 Holdings (Wgt %)	13.66	16.14

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