

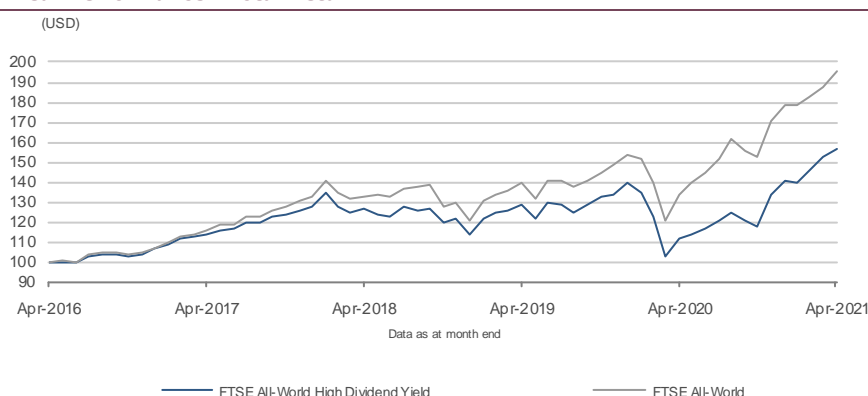
FTSE All-World High Dividend Yield Index

Data as at: 30 April 2021

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



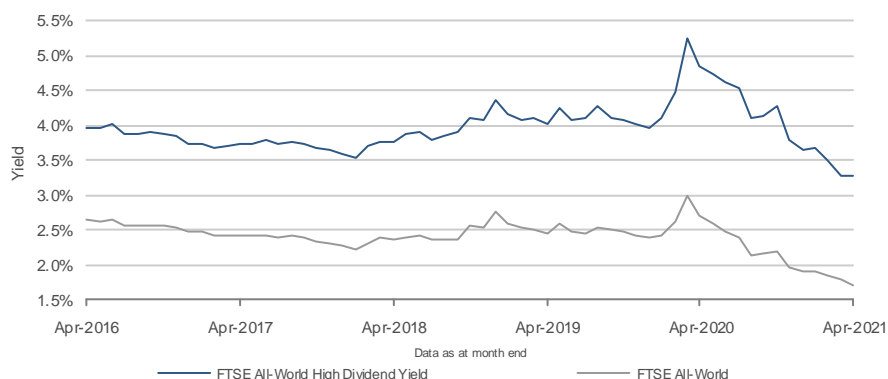
Performance and Volatility - Total Return

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	11.9	33.2	11.5	40.4	23.6	56.4	7.3	9.4	14.5	18.9	14.9
FTSE All-World	9.8	28.7	9.4	46.4	47.3	95.8	13.8	14.4	14.2	19.0	14.6

* 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	2.7	0.4	0.6	0.5	-7.8	-36.8	-36.8	-36.8
FTSE All-World	3.1	0.7	1.0	0.7	-7.3	-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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE All-World High Dividend Yield	-3.9	16.1	19.7	2.0	-4.5	11.5	19.8	-10.9	22.2	0.5
FTSE All-World	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6

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 %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	2.06	0.79	1.26
JPMorgan Chase & Co	USA	Banks	1.86	0.72	1.14
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.71	0.66	1.05
Home Depot	USA	Retailers	1.39	0.54	0.85
Samsung Electronics	Korea	Technology Hardware and Equipment	1.37	0.53	0.84
Nestle	Switzerland	Food Producers	1.33	0.51	0.82
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.30	0.50	0.80
Bank of America	USA	Banks	1.25	0.48	0.77
Exxon Mobil Corporation	USA	Oil Gas and Coal	0.97	0.37	0.59
Verizon Communications	USA	Telecommunications Service Providers	0.95	0.37	0.59
Totals			14.19	5.47	

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	73	9.53	367	22.35	-12.82
1510	Telecommunications	80	5.38	146	3.46	1.92
2010	Health Care	48	9.72	331	10.95	-1.24
3010	Banks	189	15.45	268	7.12	8.33
3020	Financial Services	104	4.19	209	4.10	0.08
3030	Insurance	87	5.06	124	3.07	1.99
3510	Real Estate	90	1.37	259	2.85	-1.48
4010	Automobiles and Parts	51	2.51	127	2.74	-0.23
4020	Consumer Products and Services	49	1.32	178	3.54	-2.22
4030	Media	18	0.68	58	1.47	-0.79
4040	Retailers	30	2.27	117	6.08	-3.80
4050	Travel and Leisure	21	0.95	120	1.94	-0.99
4510	Food Beverage and Tobacco	83	7.25	213	3.92	3.33
4520	Personal Care Drug and Grocery Stores	40	4.24	104	2.22	2.01
5010	Construction and Materials	81	1.35	141	1.34	0.02
5020	Industrial Goods and Services	189	9.15	564	12.30	-3.15
5510	Basic Resources	85	3.98	181	2.17	1.82
5520	Chemicals	73	2.64	162	1.97	0.67
6010	Energy	101	7.16	157	3.48	3.67
6510	Utilities	150	5.81	209	2.92	2.89
Totals		1642	100.00	4035	100.00	

Country Breakdown

Country	FTSE All-World High Dividend Yield		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	60	3.71	110	2.07	1.64
Austria	4	0.06	7	0.05	0.00
Belgium	8	0.48	15	0.27	0.21
Brazil	50	1.11	94	0.63	0.48
Canada	30	3.90	52	2.48	1.42
Chile	12	0.08	23	0.07	0.01
China	330	3.23	1019	4.68	-1.45
Colombia	5	0.03	10	0.02	0.01
Czech Rep.	2	0.02	4	0.01	0.01
Denmark	3	0.15	20	0.63	-0.48
Egypt	6	0.03	6	0.01	0.02
Finland	14	0.72	16	0.36	0.36
France	30	3.11	83	2.86	0.25
Germany	36	3.93	81	2.51	1.42
Greece	6	0.05	11	0.03	0.02
Hong Kong	54	1.42	89	0.99	0.43
Hungary	1	0.00	4	0.03	-0.02
India	33	0.78	171	1.30	-0.52
Indonesia	13	0.21	33	0.15	0.06
Ireland	1	0.01	4	0.06	-0.05
Israel	3	0.03	36	0.15	-0.12
Italy	17	0.95	34	0.66	0.30
Japan	208	7.67	507	6.75	0.92
Korea	54	2.35	144	1.73	0.62
Kuwait	8	0.16	11	0.07	0.09
Malaysia	30	0.42	45	0.21	0.21
Mexico	13	0.28	36	0.24	0.05
Netherlands	11	0.65	28	1.16	-0.51
New Zealand	6	0.10	13	0.09	0.01
Norway	12	0.41	17	0.19	0.22
Pakistan	4	0.01	4	0.00	0.00
Philippines	11	0.07	26	0.09	-0.02
Poland	2	0.03	12	0.08	-0.05
Portugal	3	0.10	4	0.05	0.06
Qatar	13	0.22	18	0.10	0.13
Romania	1	0.01	1	0.00	0.01
Russia	29	0.84	34	0.33	0.51
Saudi Arabia	29	0.84	48	0.39	0.45
Singapore	23	0.67	39	0.34	0.33
South Africa	28	0.59	60	0.51	0.08
Spain	18	1.34	25	0.66	0.68
Sweden	23	1.07	58	1.00	0.07
Switzerland	30	4.72	52	2.40	2.33
Taiwan	75	4.56	108	1.91	2.65
Thailand	30	0.40	51	0.26	0.15
Turkey	20	0.09	30	0.05	0.05
UAE	11	0.20	16	0.09	0.11
UK	66	7.65	120	4.06	3.59
USA	166	40.50	606	57.21	-16.71
Totals	1642	100.00	4035	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1642	4035
Dividend Yield %	3.28	1.72
Constituent (Wgt %)		
Average	0.06	0.02
Largest	2.06	3.21
Median	0.02	0.01
Top 10 Holdings (Wgt %)	14.19	14.83

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