

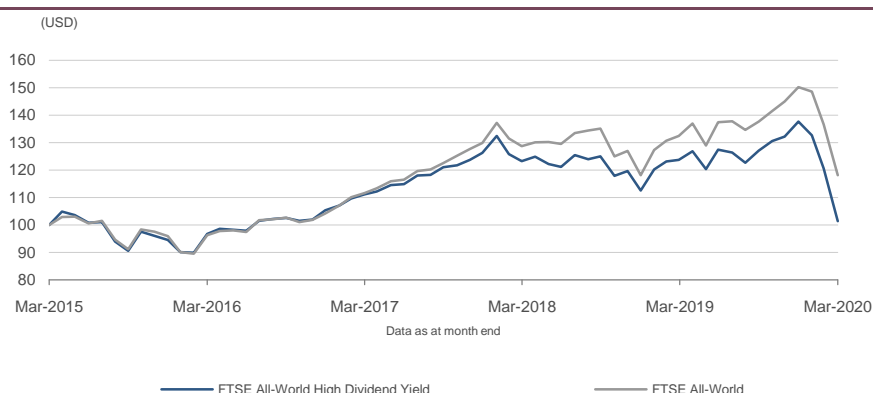
FTSE All-World High Dividend Yield Index

Data as at: 31 March 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	-26.3	-20.2	-26.3	-18.0	-8.7	1.4	-3.0	0.3	22.2	16.4	14.4
FTSE All-World	-21.3	-14.1	-21.3	-10.8	5.9	18.2	1.9	3.4	23.5	17.0	13.9

* 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.

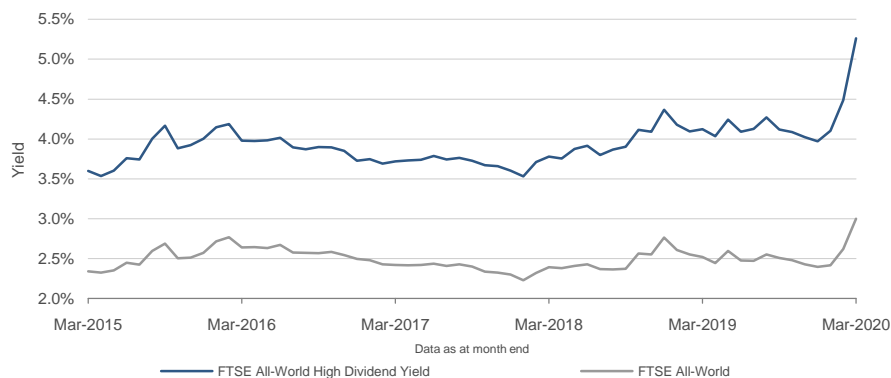
Availability

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	-0.8	-0.3	0.0	0.3	-36.8	-36.8	-36.8	-36.8
FTSE All-World	-0.4	0.0	0.2	0.5	-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	2.11	0.87	1.24
Nestle	Switzerland	Food Producers	1.80	0.74	1.06
JPMorgan Chase & Co	USA	Banks	1.70	0.70	1.00
Procter & Gamble	USA	Household Goods & Home Construction	1.62	0.67	0.96
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	1.37	0.56	0.81
Verizon Communications	USA	Fixed Line Telecommunications	1.35	0.56	0.79
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	1.32	0.54	0.78
AT&T	USA	Fixed Line Telecommunications	1.29	0.53	0.76
Merck & Co	USA	Pharmaceuticals & Biotechnology	1.19	0.49	0.70
Samsung Electronics	Korea	Technology Hardware & Equipment	1.12	0.46	0.66
Totals			14.87	6.12	

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	8.10	150	3.81	4.29
1300	Chemicals	77	1.82	159	2.06	-0.24
1700	Basic Resources	94	2.57	192	1.68	0.89
2300	Construction & Materials	81	1.45	147	1.33	0.11
2700	Industrial Goods & Services	208	7.45	598	10.56	-3.11
3300	Automobiles & Parts	71	3.15	132	1.82	1.33
3500	Food & Beverage	56	5.80	197	4.09	1.71
3700	Personal & Household Goods	76	6.31	218	5.38	0.93
4500	Health Care	33	12.44	282	12.69	-0.25
5300	Retail	75	2.79	214	7.67	-4.89
5500	Media	30	0.51	88	2.20	-1.69
5700	Travel & Leisure	54	0.83	150	2.07	-1.24
6500	Telecommunications	66	6.05	95	2.89	3.17
7500	Utilities	134	6.65	190	3.52	3.13
8300	Banks	224	15.76	281	7.31	8.45
8500	Insurance	86	5.12	131	4.31	0.81
8600	Real Estate	83	1.60	239	3.11	-1.51
8700	Financial Services	101	3.71	211	4.38	-0.67
9500	Technology	60	7.91	290	19.14	-11.24
Totals		1710	100.00	3964	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	3.29	104	1.84	1.45
Austria	7	0.11	8	0.05	0.06
Belgium	7	0.42	14	0.26	0.16
Brazil	43	1.07	91	0.64	0.43
Canada	29	3.66	55	2.51	1.15
Chile	12	0.09	22	0.08	0.01
China	301	4.22	992	4.74	-0.53
Colombia	6	0.05	11	0.04	0.02
Czech Rep.	4	0.03	4	0.01	0.02
Denmark	5	0.13	20	0.63	-0.50
Egypt	4	0.01	6	0.02	-0.01
Finland	14	0.85	15	0.36	0.49
France	43	3.55	85	2.99	0.55
Germany	43	3.47	84	2.47	1.00
Greece	6	0.05	9	0.03	0.02
Hong Kong	66	1.62	92	1.18	0.44
Hungary	2	0.02	4	0.03	-0.01
India	35	0.59	153	0.99	-0.40
Indonesia	17	0.23	32	0.17	0.06
Ireland	2	0.02	5	0.07	-0.06
Israel	7	0.14	30	0.16	-0.01
Italy	24	1.29	40	0.70	0.59
Japan	196	8.45	509	8.13	0.31
Korea	52	2.00	136	1.40	0.60
Kuwait	7	0.17	11	0.09	0.08
Malaysia	27	0.43	45	0.27	0.16
Mexico	20	0.27	37	0.24	0.02
Netherlands	12	0.93	30	1.16	-0.23
New Zealand	7	0.09	12	0.10	-0.01
Norway	13	0.38	16	0.17	0.21
Pakistan	4	0.01	4	0.00	0.00
Peru	-	-	1	0.00	0.00
Philippines	7	0.05	25	0.11	-0.06
Poland	9	0.13	14	0.08	0.05
Portugal	2	0.10	4	0.06	0.04
Qatar	12	0.27	18	0.12	0.14
Russia	27	0.90	32	0.39	0.51
Saudi Arabia	29	0.59	45	0.29	0.30
Singapore	23	0.71	38	0.37	0.34
South Africa	48	0.53	67	0.45	0.08
Spain	20	1.50	26	0.75	0.75
Sweden	22	0.98	48	0.83	0.15
Switzerland	32	6.20	49	3.07	3.13
Taiwan	65	3.20	95	1.47	1.73
Thailand	27	0.41	47	0.29	0.12
Turkey	21	0.13	26	0.06	0.07
UAE	14	0.20	15	0.08	0.12
UK	86	8.47	131	4.58	3.89
USA	182	37.99	607	55.46	-17.47
Totals	1710	100.00	3964	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1710	3964
Dividend Yield %	5.26	3.00
Constituent (Wgt %)		
Average	0.06	0.02
Largest	2.11	2.98
Median	0.01	0.01
Top 10 Holdings (Wgt %)	14.87	13.55

© 2020 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
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 4563 6346

Sydney +61 (0) 2 8823 3521