

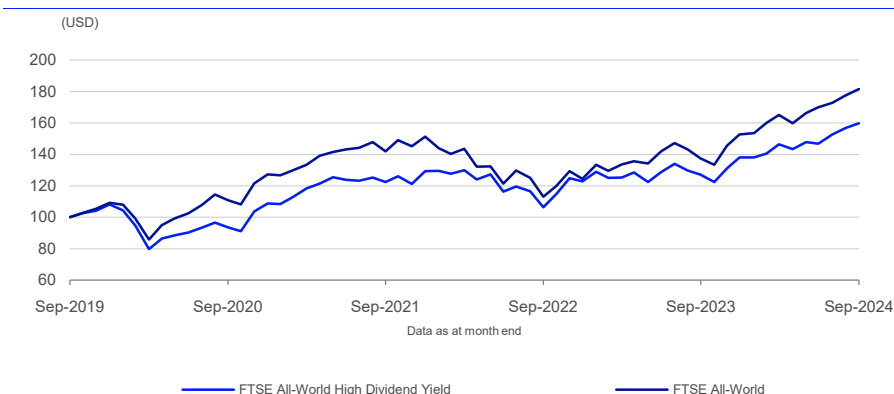
FTSE All-World High Dividend Yield Index

Data as at: 30 September 2024

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



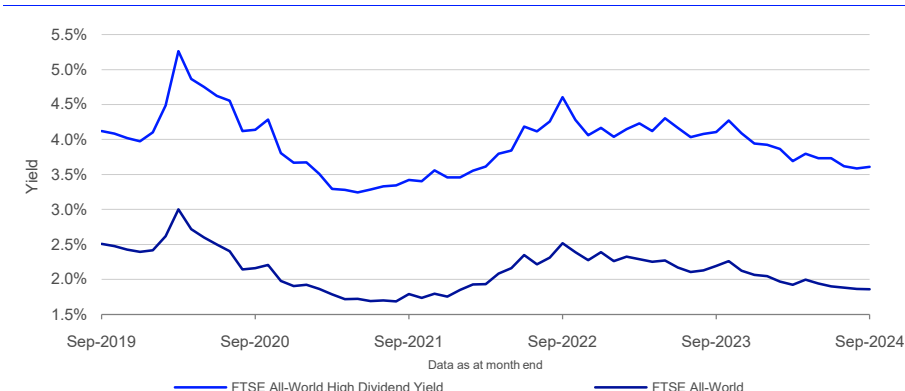
Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	8.9	9.1	15.8	25.8	30.6	59.8	9.3	9.8	9.4	13.9	17.1
FTSE All-World	6.9	10.0	19.0	32.1	28.1	81.7	8.6	12.7	10.5	16.1	17.4

* 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	2.6	0.6	0.6	0.5	-6.0	-20.6	-36.8	-36.8
FTSE All-World	2.9	0.5	0.7	0.7	-8.2	-26.0	-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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World High Dividend Yield	2.0	-4.5	11.5	19.8	-10.9	22.2	0.5	18.8	-4.9	12.3
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

Top 10 Constituents - FTSE All-World High Dividend Yield Index

Constituent	Country/Market	ICB Sector	FTSE All-World High Dividend Yield (Wgt %)	FTSE All-World (Wgt %)	Diff %
JPMorgan Chase & Co	USA	Banks	1.91	0.76	1.15
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.66	0.66	1.00
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.29	0.51	0.78
Home Depot	USA	Retailers	1.27	0.51	0.76
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.23	0.49	0.74
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.10	0.44	0.66
Merck & Co	USA	Pharmaceuticals and Biotechnology	0.91	0.36	0.55
Coca-Cola	USA	Beverages	0.88	0.35	0.53
Bank of America	USA	Banks	0.85	0.34	0.51
Nestle	Switzerland	Food Producers	0.82	0.33	0.49
Totals			11.92	4.75	

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

		FTSE All-World High Dividend Yield		FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	129	5.13	422	27.53	-22.40
1510	Telecommunications	88	5.23	122	2.74	2.49
2010	Health Care	111	9.37	350	10.52	-1.15
3010	Banks	251	16.51	281	6.98	9.53
3020	Financial Services	122	4.97	209	4.58	0.39
3030	Insurance	94	5.11	128	3.17	1.94
3510	Real Estate	79	0.81	233	2.39	-1.58
4010	Automobiles and Parts	81	2.48	129	2.33	0.15
4020	Consumer Products and Services	105	2.74	183	2.71	0.03
4030	Media	27	0.73	66	1.21	-0.48
4040	Retailers	66	2.70	108	5.49	-2.80
4050	Travel and Leisure	50	1.69	114	1.74	-0.05
4510	Food Beverage and Tobacco	145	6.86	213	3.25	3.61
4520	Personal Care Drug and Grocery Stores	61	3.93	104	2.04	1.90
5010	Construction and Materials	94	1.46	148	1.33	0.13
5020	Industrial Goods and Services	320	10.44	634	11.64	-1.21
5510	Basic Resources	125	3.34	204	1.78	1.55
5520	Chemicals	105	1.72	176	1.45	0.27
6010	Energy	137	8.81	184	4.11	4.70
6510	Utilities	175	5.98	234	3.00	2.98
Totals		2365	100.00	4242	100.00	

Country/Market Breakdown

	FTSE All-World High Dividend Yield		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	77	3.69	104	1.90	1.79
Austria	7	0.13	7	0.05	0.08
Belgium	6	0.16	13	0.23	-0.07
Brazil	63	1.06	80	0.49	0.57
Canada	29	3.85	47	2.40	1.45
Chile	19	0.12	20	0.05	0.07
China	664	3.51	1233	3.18	0.32
Colombia	4	0.03	4	0.01	0.02
Czech Rep.	4	0.03	4	0.01	0.02
Denmark	9	0.25	19	0.72	-0.47
Egypt	1	0.01	1	0.00	0.01
Finland	14	0.59	14	0.24	0.36
France	43	3.55	67	2.45	1.10
Germany	43	3.25	67	2.00	1.24
Greece	21	0.14	29	0.06	0.08
Hong Kong	54	1.20	70	0.54	0.66
Hungary	5	0.07	5	0.03	0.04
Iceland	5	0.01	10	0.01	0.00
India	41	1.26	243	2.36	-1.10
Indonesia	25	0.39	39	0.19	0.20
Ireland	3	0.08	5	0.07	0.01
Israel	18	0.20	29	0.15	0.05
Italy	24	1.32	36	0.67	0.65
Japan	299	8.66	496	5.88	2.77
Korea	75	1.66	157	1.13	0.53
Kuwait	6	0.18	8	0.08	0.10
Malaysia	32	0.45	39	0.20	0.25
Mexico	25	0.43	37	0.22	0.21
Netherlands	20	0.87	29	1.04	-0.18
New Zealand	8	0.08	13	0.07	0.01
Norway	13	0.32	16	0.14	0.19
Philippines	14	0.11	23	0.07	0.04
Poland	5	0.11	10	0.07	0.03
Portugal	3	0.09	4	0.04	0.05
Qatar	16	0.22	17	0.09	0.13
Romania	5	0.03	7	0.01	0.02
Saudi Arabia	37	0.75	64	0.43	0.31
Singapore	23	0.68	35	0.33	0.36
South Africa	33	0.65	40	0.34	0.31
Spain	19	1.48	24	0.65	0.84
Sweden	34	1.19	53	0.78	0.41
Switzerland	38	4.56	53	2.21	2.36
Taiwan	105	2.27	128	1.90	0.36
Thailand	38	0.40	49	0.21	0.19
Turkiye	44	0.18	114	0.11	0.07
UAE	23	0.36	32	0.16	0.19
UK	78	7.57	100	3.56	4.01
USA	193	41.84	548	62.45	-20.61
Totals	2365	100.00	4242	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	2365	4242
Dividend Yield %	3.61	1.86
Constituent (Wgt %)		
Average	0.04	0.02
Largest	1.91	4.26
Median	0.01	0.00
Top 10 Holdings (Wgt %)	11.92	20.69

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info@ftserussell.com

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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 7228 5659