

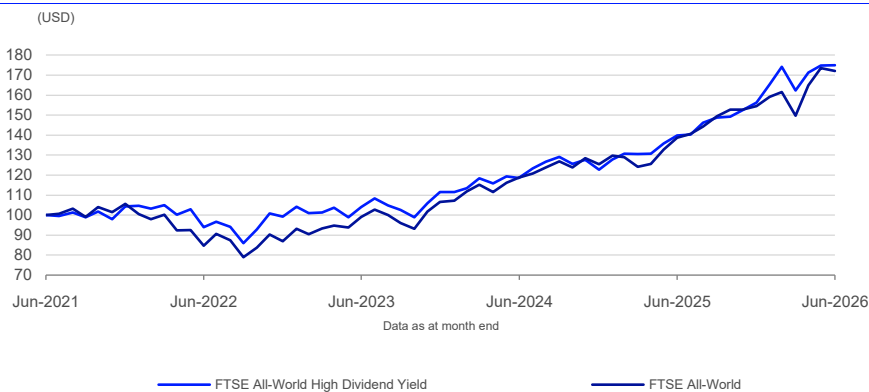
# FTSE All-World High Dividend Yield Index

Data as at: 30 June 2026

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 351020 and 302030) 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 12-month forward dividend yield, with percentiles based on investable market cap. Existing constituents stay in the index until their yield rank falls beyond the 55th percentile, while new stocks are added if ranked within the top 45th percentile. Please see the index Ground Rules for more information.

## 5-Year Performance - Total Return



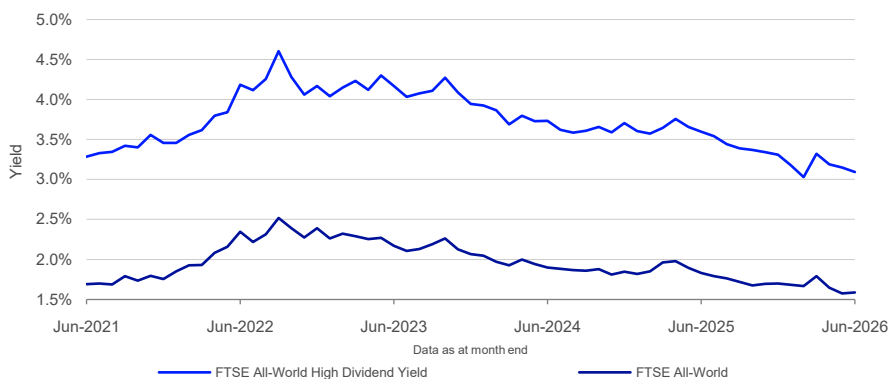
## Performance and Volatility - Total Return

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	7.8	11.9	11.9	25.1	68.2	74.9	18.9	11.8	9.2	12.1	13.3
FTSE All-World	14.9	11.4	11.4	24.1	73.6	72.1	20.2	11.5	10.9	12.4	14.9

\* 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

## 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 methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies.

### Industry Classification Benchmark (ICB)

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	1.6	0.9	0.8	-8.0	-11.3	-20.6	-36.8
FTSE All-World	2.1	1.6	0.8	0.9	-9.3	-15.6	-26.0	-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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World High Dividend Yield	11.5	19.8	-10.9	22.2	0.5	18.8	-4.9	12.3	10.1	27.3
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

## 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	2.09	0.84	1.25
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.46	0.58	0.88
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.36	0.54	0.82
Cisco Systems	USA	Telecommunications Equipment	1.11	0.44	0.66
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.06	0.43	0.64
Bank of America	USA	Banks	0.90	0.36	0.54
Unitedhealth Group	USA	Health Care Providers	0.90	0.36	0.54
Home Depot	USA	Retailers	0.84	0.34	0.50
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	0.82	0.33	0.49
HSBC Hldgs	UK	Banks	0.78	0.31	0.47
<b>Totals</b>			<b>11.32</b>	<b>4.53</b>	

## 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	157	7.10	468	35.07	-27.98
1510	Telecommunications	88	4.30	129	3.47	0.83
2010	Health Care	126	11.19	322	7.75	3.43
3010	Banks	261	19.36	292	8.09	11.27
3020	Financial Services	127	4.95	225	4.03	0.93
3030	Insurance	100	5.39	131	2.72	2.66
3510	Real Estate	80	0.68	227	1.77	-1.09
4010	Automobiles and Parts	76	1.80	129	2.19	-0.39
4020	Consumer Products and Services	107	2.30	178	1.88	0.42
4030	Media	23	0.25	59	0.76	-0.51
4040	Retailers	66	1.91	102	4.91	-3.00
4050	Travel and Leisure	67	1.62	113	1.33	0.29
4510	Food Beverage and Tobacco	150	5.42	197	2.43	2.98
4520	Personal Care Drug and Grocery Stores	64	2.89	100	1.49	1.39
5010	Construction and Materials	93	1.25	151	1.32	-0.07
5020	Industrial Goods and Services	346	11.25	641	11.21	0.04
5510	Basic Resources	104	2.91	225	2.06	0.85
5520	Chemicals	83	1.66	162	1.09	0.57
6010	Energy	136	8.17	182	3.70	4.46
6510	Utilities	177	5.61	232	2.73	2.89
<b>Totals</b>		<b>2431</b>	<b>100.00</b>	<b>4265</b>	<b>100.00</b>	

## Country/Market Breakdown

Country/Market	FTSE All-World High Dividend Yield		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	75	3.33	106	1.56	1.78
Austria	9	0.20	9	0.08	0.12
Belgium	7	0.36	14	0.26	0.10
Brazil	55	0.97	66	0.42	0.55
Canada	45	4.57	85	2.89	1.68
Chile	17	0.11	21	0.07	0.04
China	624	3.09	1278	2.62	0.47
Colombia	6	0.06	6	0.02	0.03
Czech Rep.	4	0.03	4	0.01	0.02
Denmark	9	0.54	17	0.35	0.19
Egypt	1	0.02	2	0.01	0.01
Finland	13	0.61	14	0.26	0.35
France	42	4.31	57	2.02	2.29
Germany	48	3.08	64	1.82	1.26
Greece	21	0.16	30	0.08	0.08
Hong Kong	56	1.02	66	0.44	0.58
Hungary	5	0.11	6	0.05	0.07
Iceland	6	0.02	7	0.01	0.01
India	62	0.80	278	1.60	-0.79
Indonesia	25	0.14	36	0.06	0.08
Ireland	4	0.16	5	0.08	0.08
Israel	23	0.36	43	0.30	0.06
Italy	25	1.51	36	0.79	0.72
Japan	335	9.35	476	5.90	3.45
Korea	73	1.18	155	2.89	-1.71
Kuwait	6	0.15	8	0.07	0.08
Malaysia	32	0.33	38	0.15	0.18
Mexico	25	0.45	34	0.23	0.22
Netherlands	19	0.84	29	1.25	-0.41
New Zealand	7	0.06	11	0.05	0.02
Norway	14	0.31	15	0.13	0.18
Philippines	21	0.10	23	0.04	0.06
Poland	6	0.18	10	0.10	0.08
Portugal	4	0.09	5	0.04	0.05
Qatar	15	0.16	17	0.06	0.09
Romania	4	0.03	6	0.01	0.02
Saudi Arabia	46	0.67	64	0.32	0.35
Singapore	24	0.75	36	0.34	0.41
South Africa	34	0.85	41	0.37	0.48
Spain	21	2.03	24	0.85	1.18
Sweden	38	1.35	54	0.69	0.66
Switzerland	39	4.49	50	2.03	2.46
Taiwan	112	3.32	132	3.39	-0.07
Thailand	41	0.31	44	0.15	0.16
Turkiye	44	0.13	115	0.10	0.03
UAE	27	0.37	34	0.16	0.21
UK	76	6.87	93	3.12	3.75
USA	186	40.03	501	61.74	-21.71
<b>Totals</b>	<b>2431</b>	<b>100.00</b>	<b>4265</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	2431	4265
Dividend Yield %	3.09	1.58
Constituent (Wgt %)		
Average	0.04	0.02
Largest	2.09	4.46
Median	0.01	0.00
Top 10 Holdings (Wgt %)	11.32	22.77

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" 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 LSEG or their respective licensors.

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 LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG 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 LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG 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 inaccuracy (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 LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate 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 or rate 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 or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

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 LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
 email [info@ftserussell.com](mailto: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 6441 1430

Sydney +61 (0) 2 7228 5659