

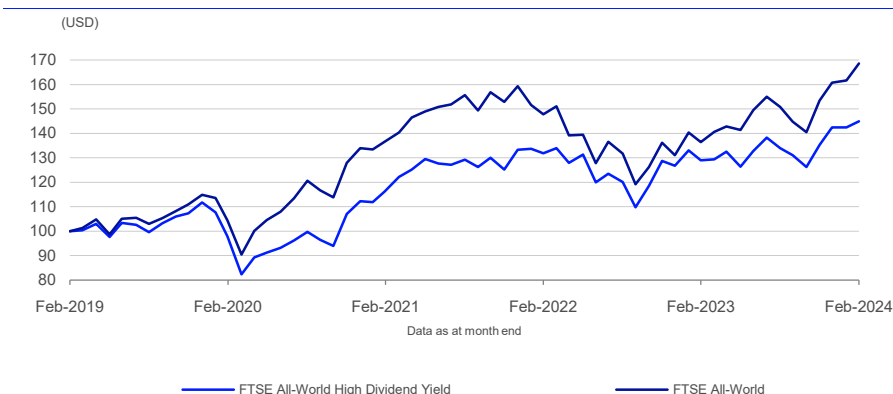
FTSE All-World High Dividend Yield Index

Data as at: 29 February 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



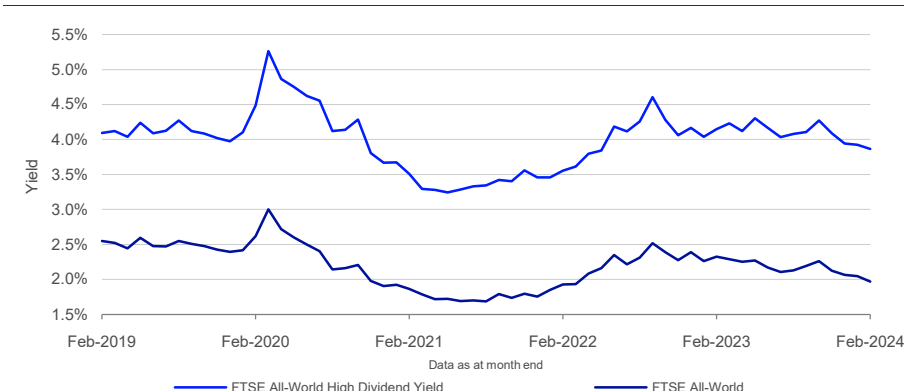
Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	7.1	8.2	1.8	12.4	24.8	45.0	7.7	7.7	9.4	13.0	17.4
FTSE All-World	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7

* 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	1.3	0.5	0.4	0.4	-9.3	-20.6	-36.8	-36.8
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-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	ICB Sector	FTSE All-World High Dividend Yield (Wgt %)	FTSE All-World (Wgt %)	Diff %
Broadcom	USA	Technology Hardware and Equipment	2.05	0.79	1.26
JPMorgan Chase & Co	USA	Banks	1.96	0.76	1.21
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.55	0.60	0.95
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.42	0.55	0.87
Home Depot	USA	Retailers	1.39	0.54	0.86
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.37	0.53	0.84
Merck & Co	USA	Pharmaceuticals and Biotechnology	1.18	0.45	0.73
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.14	0.44	0.70
Toyota Motor	Japan	Automobiles and Parts	1.06	0.41	0.65
Nestle	Switzerland	Food Producers	1.02	0.39	0.63
Totals			14.14	5.46	

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	87	6.48	413	26.32	-19.84
1510	Telecommunications	82	5.72	134	2.83	2.89
2010	Health Care	71	9.87	353	10.91	-1.04
3010	Banks	233	16.98	275	6.82	10.16
3020	Financial Services	118	5.06	209	4.36	0.70
3030	Insurance	88	4.70	126	3.09	1.61
3510	Real Estate	75	0.73	242	2.32	-1.60
4010	Automobiles and Parts	66	3.32	136	2.62	0.70
4020	Consumer Products and Services	86	1.78	194	2.97	-1.19
4030	Media	22	0.65	72	1.27	-0.62
4040	Retailers	48	2.50	113	5.44	-2.95
4050	Travel and Leisure	27	1.31	121	1.89	-0.59
4510	Food Beverage and Tobacco	108	6.65	220	3.40	3.24
4520	Personal Care Drug and Grocery Stores	50	3.80	112	2.04	1.76
5010	Construction and Materials	88	1.50	156	1.36	0.14
5020	Industrial Goods and Services	261	8.79	627	11.80	-3.02
5510	Basic Resources	110	3.22	199	1.74	1.48
5520	Chemicals	95	2.03	182	1.62	0.41
6010	Energy	124	9.43	181	4.48	4.95
6510	Utilities	152	5.50	229	2.71	2.79
Totals		1991	100.00	4294	100.00	

Country Breakdown

	FTSE All-World High Dividend Yield		FTSE All-World		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	72	3.72	109	1.88	1.85
Austria	7	0.12	8	0.05	0.07
Belgium	7	0.17	15	0.22	-0.05
Brazil	57	1.27	83	0.61	0.66
Canada	30	3.64	49	2.37	1.27
Chile	17	0.12	21	0.06	0.07
China	471	2.51	1237	2.66	-0.14
Colombia	5	0.04	5	0.02	0.03
Czech Rep.	5	0.04	5	0.01	0.02
Denmark	11	0.35	18	0.80	-0.45
Egypt	3	0.02	3	0.01	0.01
Finland	15	0.64	15	0.25	0.39
France	40	3.19	71	2.76	0.42
Germany	46	3.62	73	2.04	1.58
Greece	11	0.06	26	0.06	0.00
Hong Kong	50	0.79	76	0.53	0.25
Hungary	4	0.07	4	0.03	0.04
Iceland	4	0.01	10	0.01	0.00
India	38	1.51	213	2.03	-0.52
Indonesia	24	0.45	42	0.21	0.24
Ireland	3	0.07	5	0.06	0.00
Israel	16	0.21	30	0.16	0.06
Italy	22	1.33	34	0.67	0.65
Japan	247	8.97	511	6.39	2.58
Korea	77	2.03	157	1.28	0.75
Kuwait	6	0.20	9	0.09	0.11
Malaysia	30	0.37	39	0.17	0.20
Mexico	20	0.55	39	0.30	0.25
Netherlands	16	0.70	31	1.18	-0.48
New Zealand	7	0.09	15	0.07	0.01
Norway	13	0.35	18	0.15	0.20
Pakistan	1	0.00	1	0.00	0.00
Philippines	13	0.08	26	0.08	0.01
Poland	4	0.10	10	0.08	0.02
Portugal	3	0.10	4	0.04	0.05
Qatar	16	0.25	17	0.10	0.15
Romania	3	0.01	6	0.01	0.00
Saudi Arabia	35	0.89	56	0.46	0.43
Singapore	22	0.64	35	0.30	0.34
South Africa	31	0.50	41	0.29	0.21
Spain	17	1.35	24	0.61	0.74
Sweden	33	1.21	55	0.79	0.42
Switzerland	31	4.67	52	2.21	2.46
Taiwan	88	2.13	119	1.71	0.42
Thailand	27	0.26	50	0.19	0.06
Turkiye	24	0.14	104	0.12	0.02
UAE	20	0.38	31	0.17	0.21
UK	70	7.20	105	3.54	3.67
USA	179	42.89	587	62.18	-19.29
Totals	1991	100.00	4294	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1991	4294
Dividend Yield %	3.86	1.97
Constituent (Wgt %)		
Average	0.05	0.02
Largest	2.05	4.33
Median	0.01	0.00
Top 10 Holdings (Wgt %)	14.14	19.12

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