

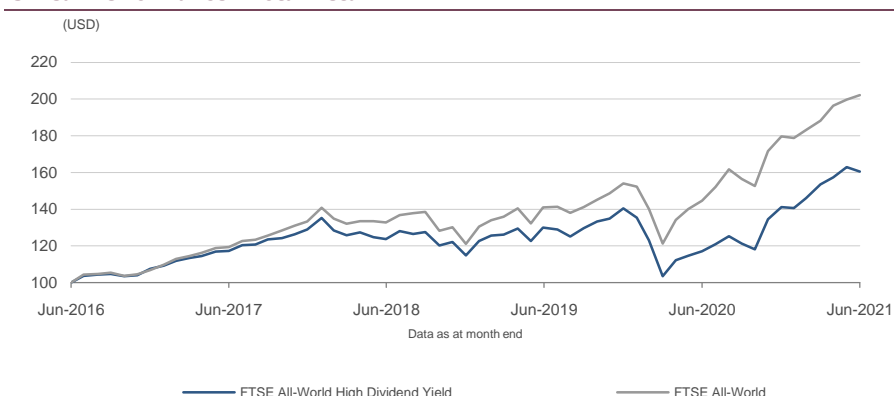
# FTSE All-World High Dividend Yield Index

Data as at: 30 June 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 | 4.6      | 13.8 | 13.8 | 37.1 | 29.8 | 60.6  | 9.1          | 9.9  | 11.7           | 18.9 | 15.0 |
| FTSE All-World                     | 7.4      | 12.6 | 12.6 | 39.8 | 52.2 | 102.2 | 15.0         | 15.1 | 12.0           | 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

## 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.

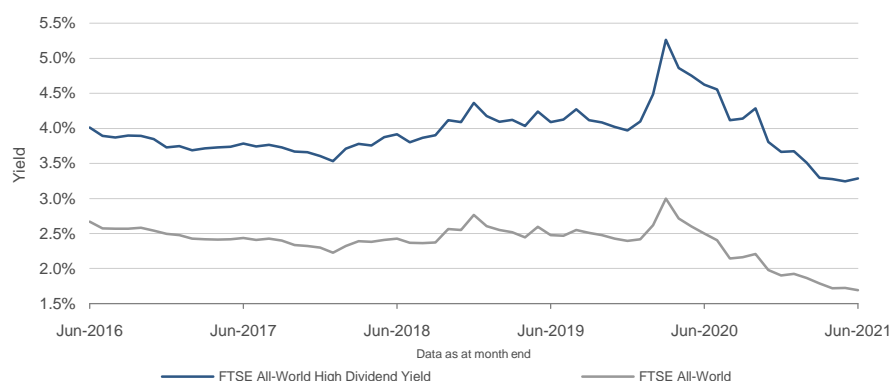
### Availability

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 | 3.0               | 0.5 | 0.7 | 0.5  | -6.7         | -36.8 | -36.8 | -36.8 |
| FTSE All-World                     | 3.2               | 0.8 | 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     | 2.02                                       | 0.76                   | 1.25   |
| JPMorgan Chase & Co                | USA         | Banks                                 | 1.84                                       | 0.70                   | 1.14   |
| Johnson & Johnson                  | USA         | Pharmaceuticals and Biotechnology     | 1.71                                       | 0.65                   | 1.06   |
| Nestle                             | Switzerland | Food Producers                        | 1.38                                       | 0.52                   | 0.86   |
| Home Depot                         | USA         | Retailers                             | 1.35                                       | 0.51                   | 0.84   |
| Samsung Electronics                | Korea       | Technology Hardware and Equipment     | 1.32                                       | 0.50                   | 0.82   |
| Procter & Gamble                   | USA         | Personal Care Drug and Grocery Stores | 1.29                                       | 0.49                   | 0.80   |
| Bank of America                    | USA         | Banks                                 | 1.22                                       | 0.46                   | 0.76   |
| Exxon Mobil Corporation            | USA         | Oil Gas and Coal                      | 1.05                                       | 0.40                   | 0.65   |
| Roche Hldgs (GENUS)                | Switzerland | Pharmaceuticals and Biotechnology     | 1.03                                       | 0.39                   | 0.64   |
| <b>Totals</b>                      |             |                                       | <b>14.21</b>                               | <b>5.38</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                            | 73                                 | 9.36          | 368            | 22.94         | -13.58 |
| 1510          | Telecommunications                    | 80                                 | 5.27          | 146            | 3.44          | 1.82   |
| 2010          | Health Care                           | 49                                 | 10.01         | 332            | 11.17         | -1.16  |
| 3010          | Banks                                 | 188                                | 15.33         | 267            | 6.97          | 8.36   |
| 3020          | Financial Services                    | 103                                | 4.20          | 209            | 4.12          | 0.08   |
| 3030          | Insurance                             | 88                                 | 4.81          | 126            | 2.88          | 1.93   |
| 3510          | Real Estate                           | 90                                 | 1.33          | 258            | 2.90          | -1.57  |
| 4010          | Automobiles and Parts                 | 50                                 | 2.67          | 124            | 2.85          | -0.19  |
| 4020          | Consumer Products and Services        | 47                                 | 1.27          | 178            | 3.55          | -2.28  |
| 4030          | Media                                 | 18                                 | 0.66          | 57             | 1.43          | -0.77  |
| 4040          | Retailers                             | 30                                 | 2.26          | 120            | 5.98          | -3.72  |
| 4050          | Travel and Leisure                    | 21                                 | 0.92          | 120            | 1.84          | -0.92  |
| 4510          | Food Beverage and Tobacco             | 83                                 | 7.34          | 214            | 3.91          | 3.43   |
| 4520          | Personal Care Drug and Grocery Stores | 41                                 | 4.26          | 105            | 2.20          | 2.07   |
| 5010          | Construction and Materials            | 80                                 | 1.30          | 140            | 1.31          | -0.01  |
| 5020          | Industrial Goods and Services         | 191                                | 9.21          | 561            | 12.05         | -2.85  |
| 5510          | Basic Resources                       | 85                                 | 3.99          | 181            | 2.12          | 1.87   |
| 5520          | Chemicals                             | 73                                 | 2.61          | 163            | 1.92          | 0.69   |
| 6010          | Energy                                | 101                                | 7.65          | 160            | 3.68          | 3.97   |
| 6510          | Utilities                             | 150                                | 5.56          | 208            | 2.76          | 2.81   |
| <b>Totals</b> |                                       | <b>1641</b>                        | <b>100.00</b> | <b>4037</b>    | <b>100.00</b> |        |

## Country Breakdown

|               | FTSE All-World High Dividend Yield |               | FTSE All-World |               |        |
|---------------|------------------------------------|---------------|----------------|---------------|--------|
| Country       | No. of Cons                        | Wgt %         | No. of Cons    | Wgt %         | Diff % |
| Australia     | 61                                 | 3.71          | 110            | 2.03          | 1.68   |
| Austria       | 4                                  | 0.06          | 7              | 0.06          | 0.01   |
| Belgium       | 8                                  | 0.47          | 15             | 0.27          | 0.20   |
| Brazil        | 50                                 | 1.37          | 95             | 0.75          | 0.62   |
| Canada        | 30                                 | 4.00          | 53             | 2.52          | 1.48   |
| Chile         | 12                                 | 0.08          | 23             | 0.06          | 0.01   |
| China         | 327                                | 3.05          | 1011           | 4.69          | -1.64  |
| Colombia      | 5                                  | 0.03          | 10             | 0.02          | 0.01   |
| Czech Rep.    | 2                                  | 0.02          | 4              | 0.01          | 0.01   |
| Denmark       | 3                                  | 0.15          | 20             | 0.64          | -0.49  |
| Egypt         | 6                                  | 0.03          | 6              | 0.01          | 0.02   |
| Finland       | 14                                 | 0.74          | 16             | 0.36          | 0.38   |
| France        | 30                                 | 3.05          | 83             | 2.83          | 0.22   |
| Germany       | 36                                 | 3.86          | 81             | 2.45          | 1.40   |
| Greece        | 6                                  | 0.05          | 11             | 0.03          | 0.02   |
| Hong Kong     | 54                                 | 1.39          | 89             | 0.95          | 0.45   |
| Hungary       | 1                                  | 0.00          | 4              | 0.03          | -0.03  |
| India         | 33                                 | 0.87          | 172            | 1.41          | -0.54  |
| Indonesia     | 13                                 | 0.20          | 33             | 0.14          | 0.06   |
| Ireland       | 1                                  | 0.01          | 4              | 0.06          | -0.05  |
| Israel        | 3                                  | 0.03          | 36             | 0.15          | -0.12  |
| Italy         | 17                                 | 0.94          | 34             | 0.66          | 0.28   |
| Japan         | 208                                | 7.74          | 507            | 6.64          | 1.10   |
| Korea         | 55                                 | 2.28          | 146            | 1.71          | 0.56   |
| Kuwait        | 8                                  | 0.17          | 11             | 0.08          | 0.09   |
| Malaysia      | 30                                 | 0.39          | 46             | 0.19          | 0.19   |
| Mexico        | 13                                 | 0.29          | 34             | 0.24          | 0.05   |
| Netherlands   | 11                                 | 0.64          | 28             | 1.14          | -0.50  |
| New Zealand   | 6                                  | 0.10          | 13             | 0.08          | 0.02   |
| Norway        | 12                                 | 0.41          | 17             | 0.19          | 0.22   |
| Pakistan      | 4                                  | 0.01          | 4              | 0.00          | 0.00   |
| Philippines   | 11                                 | 0.07          | 26             | 0.10          | -0.02  |
| Poland        | 2                                  | 0.03          | 12             | 0.08          | -0.05  |
| Portugal      | 3                                  | 0.10          | 4              | 0.05          | 0.05   |
| Qatar         | 13                                 | 0.21          | 18             | 0.09          | 0.12   |
| Romania       | 1                                  | 0.01          | 1              | 0.00          | 0.01   |
| Russia        | 29                                 | 0.93          | 35             | 0.36          | 0.57   |
| Saudi Arabia  | 29                                 | 0.86          | 49             | 0.39          | 0.46   |
| Singapore     | 23                                 | 0.64          | 39             | 0.32          | 0.32   |
| South Africa  | 28                                 | 0.59          | 60             | 0.49          | 0.10   |
| Spain         | 18                                 | 1.29          | 25             | 0.64          | 0.65   |
| Sweden        | 23                                 | 1.07          | 58             | 0.97          | 0.10   |
| Switzerland   | 30                                 | 4.94          | 52             | 2.48          | 2.46   |
| Taiwan        | 75                                 | 4.43          | 108            | 1.83          | 2.60   |
| Thailand      | 30                                 | 0.37          | 53             | 0.24          | 0.13   |
| Turkey        | 20                                 | 0.09          | 30             | 0.04          | 0.05   |
| UAE           | 11                                 | 0.22          | 16             | 0.09          | 0.13   |
| UK            | 65                                 | 7.65          | 120            | 3.98          | 3.67   |
| USA           | 167                                | 40.37         | 608            | 57.43         | -17.06 |
| <b>Totals</b> | <b>1641</b>                        | <b>100.00</b> | <b>4037</b>    | <b>100.00</b> |        |

## Index Characteristics

| Attributes              | FTSE All-World High Dividend Yield | FTSE All-World |
|-------------------------|------------------------------------|----------------|
| Number of constituents  | 1641                               | 4037           |
| Dividend Yield %        | 3.28                               | 1.69           |
| Constituent (Wgt %)     |                                    |                |
| Average                 | 0.06                               | 0.02           |
| Largest                 | 2.02                               | 3.20           |
| Median                  | 0.01                               | 0.01           |
| Top 10 Holdings (Wgt %) | 14.21                              | 14.81          |

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