

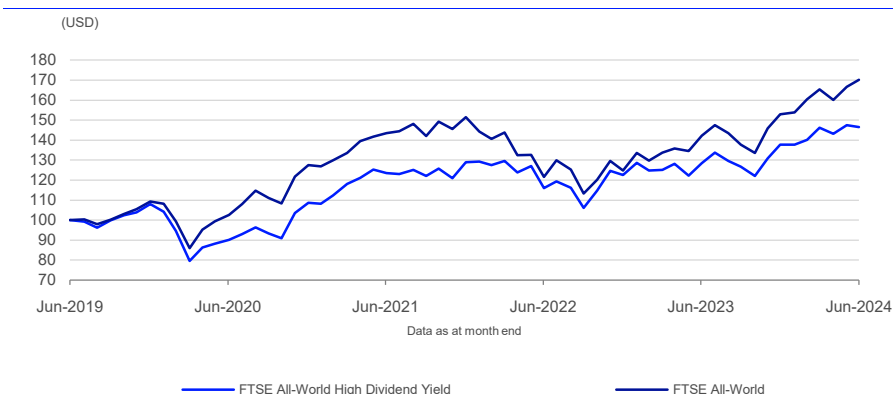
FTSE All-World High Dividend Yield Index

Data as at: 28 June 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



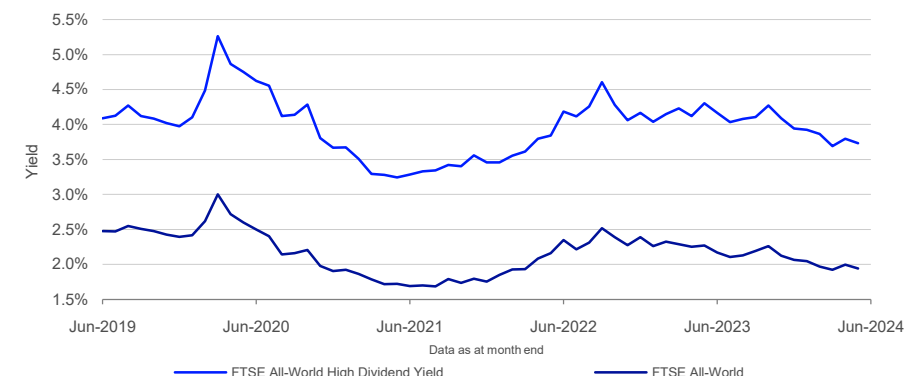
Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	0.2	6.3	6.3	14.0	18.6	46.5	5.8	7.9	8.8	13.2	17.2
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	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	1.7	0.4	0.5	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/Market	ICB Sector	FTSE All-World High Dividend Yield (Wgt %)	FTSE All-World (Wgt %)	Diff %
Broadcom	USA	Technology Hardware and Equipment	2.51	0.98	1.53
JPMorgan Chase & Co	USA	Banks	1.99	0.78	1.21
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.77	0.69	1.08
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.34	0.52	0.82
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.21	0.47	0.74
Home Depot	USA	Retailers	1.17	0.46	0.72
Merck & Co	USA	Pharmaceuticals and Biotechnology	1.08	0.42	0.66
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.04	0.41	0.64
Samsung Electronics	Korea	Telecommunications Equipment	0.97	0.38	0.59
Bank of America	USA	Banks	0.93	0.36	0.57
Totals			14.01	5.47	

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	105	7.58	421	28.81	-21.23
1510	Telecommunications	84	5.42	130	2.76	2.66
2010	Health Care	86	9.35	350	10.58	-1.24
3010	Banks	235	16.57	273	6.90	9.67
3020	Financial Services	118	4.75	213	4.36	0.39
3030	Insurance	92	4.85	128	3.00	1.85
3510	Real Estate	79	0.66	240	2.20	-1.54
4010	Automobiles and Parts	77	2.84	133	2.32	0.51
4020	Consumer Products and Services	98	1.93	186	2.60	-0.67
4030	Media	22	0.66	69	1.23	-0.57
4040	Retailers	55	2.23	112	5.45	-3.22
4050	Travel and Leisure	36	1.46	121	1.71	-0.25
4510	Food Beverage and Tobacco	133	6.70	216	3.17	3.53
4520	Personal Care Drug and Grocery Stores	58	3.76	108	1.94	1.82
5010	Construction and Materials	87	1.38	155	1.27	0.12
5020	Industrial Goods and Services	290	9.41	633	11.22	-1.82
5510	Basic Resources	113	3.17	203	1.76	1.40
5520	Chemicals	102	1.82	184	1.44	0.38
6010	Energy	136	9.77	183	4.47	5.30
6510	Utilities	159	5.71	233	2.80	2.92
Totals		2165	100.00	4291	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	72	3.61	105	1.84	1.77
Austria	7	0.12	7	0.05	0.08
Belgium	6	0.14	14	0.21	-0.07
Brazil	60	1.02	82	0.48	0.54
Canada	29	3.55	48	2.28	1.27
Chile	17	0.11	21	0.05	0.06
China	563	2.99	1238	2.75	0.24
Colombia	3	0.03	3	0.01	0.02
Czech Rep.	4	0.03	4	0.01	0.02
Denmark	11	0.31	18	0.84	-0.53
Egypt	3	0.01	3	0.01	0.01
Finland	14	0.59	14	0.23	0.36
France	43	2.97	69	2.43	0.53
Germany	44	3.27	70	1.92	1.35
Greece	12	0.06	29	0.06	0.00
Hong Kong	51	1.06	72	0.48	0.58
Hungary	4	0.07	4	0.03	0.04
Iceland	6	0.01	11	0.01	0.00
India	41	1.23	231	2.29	-1.06
Indonesia	26	0.36	42	0.18	0.18
Ireland	3	0.08	5	0.06	0.01
Israel	14	0.18	30	0.14	0.03
Italy	21	1.26	34	0.65	0.61
Japan	265	8.31	502	5.87	2.44
Korea	78	1.96	160	1.26	0.69
Kuwait	5	0.18	8	0.08	0.10
Malaysia	32	0.40	39	0.18	0.22
Mexico	23	0.48	38	0.25	0.23
Netherlands	18	0.71	31	1.18	-0.47
New Zealand	8	0.09	15	0.07	0.01
Norway	12	0.35	17	0.15	0.20
Pakistan	1	0.00	1	0.00	0.00
Philippines	13	0.08	24	0.06	0.02
Poland	6	0.16	10	0.08	0.07
Portugal	3	0.09	4	0.04	0.05
Qatar	16	0.22	17	0.09	0.13
Romania	5	0.03	7	0.02	0.02
Saudi Arabia	36	0.80	62	0.44	0.36
Singapore	24	0.66	36	0.30	0.36
South Africa	32	0.59	40	0.31	0.27
Spain	19	1.45	25	0.61	0.84
Sweden	32	1.11	52	0.76	0.36
Switzerland	35	4.56	52	2.16	2.40
Taiwan	94	2.37	122	2.01	0.36
Thailand	31	0.25	50	0.17	0.08
Turkiye	30	0.19	111	0.13	0.06
UAE	21	0.34	32	0.16	0.19
UK	76	7.59	103	3.56	4.03
USA	196	43.96	579	63.03	-19.07
Totals	2165	100.00	4291	100.00	

Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	2165	4291
Dividend Yield %	3.73	1.90
Constituent (Wgt %)		
Average	0.05	0.02
Largest	2.51	4.44
Median	0.01	0.00
Top 10 Holdings (Wgt %)	14.01	21.95

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