

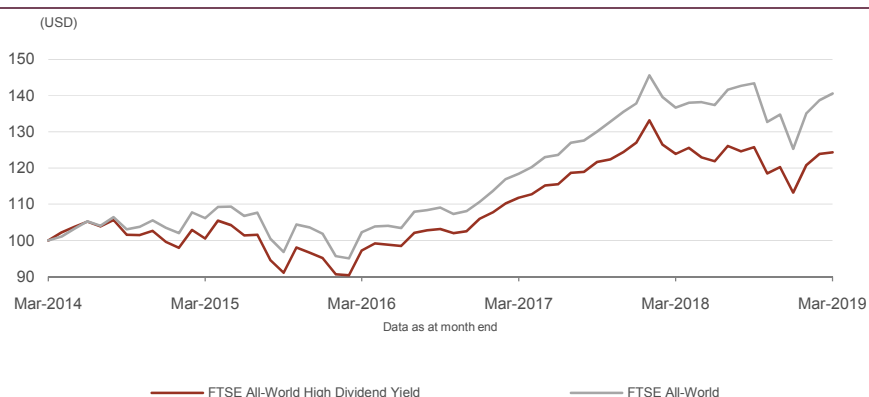
# FTSE All-World High Dividend Yield Index

Data as at: 29 March 2019

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



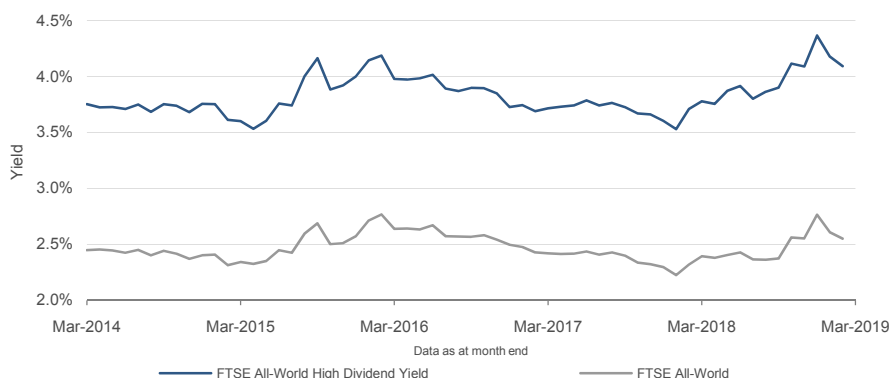
## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	9.9	-1.1	9.9	0.4	27.8	24.3	8.5	4.5	9.6	10.4	10.7
FTSE All-World	12.2	-2.0	12.2	2.9	37.5	40.5	11.2	7.0	11.5	10.9	11.0

\* 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	0.0	0.8	0.4	0.8	-13.5	-18.9	-20.3	-22.3
FTSE All-World	0.2	1.0	0.6	0.9	-17.0	-19.0	-19.0	-23.0

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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE All-World High Dividend Yield	39.6	9.6	-3.9	16.1	19.7	2.0	-4.5	11.5	19.8	-10.9
FTSE All-World	36.2	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1

**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 %
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	1.83	0.82	1.01
Exxon Mobil Corporation	USA	Oil & Gas Producers	1.67	0.75	0.92
JPMorgan Chase & Co	USA	Banks	1.64	0.73	0.90
Nestle	Switzerland	Food Producers	1.40	0.63	0.77
Procter & Gamble	USA	Household Goods & Home Construction	1.27	0.57	0.70
Cisco Systems	USA	Technology Hardware & Equipment	1.20	0.54	0.66
Verizon Communications	USA	Fixed Line Telecommunications	1.19	0.53	0.66
Pfizer	USA	Pharmaceuticals & Biotechnology	1.19	0.53	0.66
Chevron	USA	Oil & Gas Producers	1.15	0.51	0.63
AT&T	USA	Fixed Line Telecommunications	1.11	0.50	0.61
<b>Totals</b>			<b>13.65</b>	<b>6.11</b>	

**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 %	
0500	Oil & Gas	86	10.98	141	6.22	4.76
1300	Chemicals	61	1.71	125	2.35	-0.64
1700	Basic Resources	74	2.99	138	1.98	1.01
2300	Construction & Materials	60	1.35	121	1.37	-0.02
2700	Industrial Goods & Services	157	6.25	456	11.45	-5.19
3300	Automobiles & Parts	56	3.37	106	2.08	1.30
3500	Food & Beverage	48	4.92	161	3.88	1.04
3700	Personal & Household Goods	61	5.89	173	5.21	0.68
4500	Health Care	37	10.39	211	11.00	-0.61
5300	Retail	64	2.31	192	6.82	-4.52
5500	Media	26	0.67	77	1.89	-1.22
5700	Travel & Leisure	45	0.99	133	2.53	-1.55
6500	Telecommunications	64	5.46	90	2.83	2.62
7500	Utilities	124	6.38	167	3.29	3.09
8300	Banks	176	17.59	252	9.04	8.54
8500	Insurance	81	5.10	129	4.58	0.52
8600	Real Estate	132	4.76	198	3.28	1.48
8700	Financial Services	80	2.62	166	4.33	-1.71
9500	Technology	50	6.28	207	15.87	-9.59
<b>Totals</b>		<b>1482</b>	<b>100.00</b>	<b>3243</b>	<b>100.00</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

## Country Breakdown

Country	FTSE All-World High Dividend Yield		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	73	4.04	99	2.21	1.83
Austria	7	0.14	8	0.07	0.07
Belgium	7	0.56	12	0.31	0.24
Brazil	46	1.62	77	0.90	0.72
Canada	32	4.08	58	2.75	1.33
Chile	10	0.13	21	0.12	0.00
China	135	3.21	273	3.56	-0.35
Colombia	5	0.06	9	0.05	0.01
Czech Rep.	5	0.05	5	0.02	0.03
Denmark	6	0.15	21	0.54	-0.39
Egypt	5	0.01	8	0.02	-0.01
Finland	15	0.87	15	0.39	0.48
France	44	3.81	86	3.24	0.57
Germany	41	3.59	82	2.63	0.96
Greece	7	0.05	10	0.03	0.02
Hong Kong	60	1.82	92	1.34	0.48
Hungary	2	0.03	4	0.04	-0.01
India	26	0.49	148	1.22	-0.72
Indonesia	17	0.34	31	0.24	0.10
Ireland	2	0.04	5	0.08	-0.03
Israel	7	0.13	26	0.16	-0.03
Italy	22	1.38	37	0.78	0.60
Japan	144	6.88	513	7.90	-1.01
Korea	43	1.87	137	1.49	0.38
Kuwait	7	0.18	9	0.09	0.09
Malaysia	26	0.45	47	0.31	0.14
Mexico	19	0.34	39	0.33	0.01
Netherlands	12	1.19	28	1.07	0.12
New Zealand	9	0.13	12	0.09	0.03
Norway	13	0.48	15	0.23	0.25
Pakistan	5	0.01	5	0.01	0.01
Peru	1	0.08	2	0.04	0.04
Philippines	6	0.04	25	0.14	-0.10
Poland	6	0.16	14	0.11	0.05
Portugal	3	0.10	4	0.05	0.05
Qatar	14	0.24	21	0.13	0.11
Russia	25	0.85	32	0.44	0.42
Saudi Arabia	27	0.08	44	0.03	0.05
Singapore	34	0.91	37	0.42	0.49
South Africa	56	0.91	75	0.73	0.18
Spain	22	1.77	30	0.93	0.84
Sweden	22	0.91	45	0.81	0.11
Switzerland	29	5.17	48	2.69	2.48
Taiwan	63	2.61	91	1.30	1.31
Thailand	22	0.47	44	0.37	0.09
Turkey	22	0.13	31	0.07	0.05
UAE	15	0.20	17	0.09	0.10
UK	86	9.53	134	5.44	4.10
USA	177	37.69	617	53.97	-16.28
<b>Totals</b>	<b>1482</b>	<b>100.00</b>	<b>3243</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1482	3243
Dividend Yield %	4.12	2.52
Constituent (Wgt %)		
Average	0.07	0.03
Largest	1.83	1.97
Median	0.02	0.01
Top 10 Holdings (Wgt %)	13.65	10.87

© 2019 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI") and (7) The Yield Book Inc ("YB"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®" 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 the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this document is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE All-World High Dividend Yield or the fitness or suitability of the FTSE All-World High Dividend Yield for any particular purpose to which they might be put.

No member of the LSE Group 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 the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that 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.

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 the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and/or their respective licensors.

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

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

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 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 4563 6346

Sydney +61 (0) 2 8823 3521