

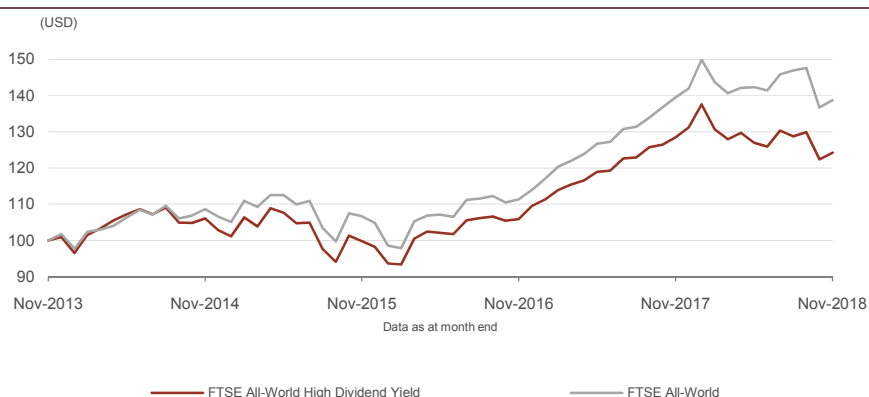
# FTSE All-World High Dividend Yield Index

Data as at: 30 November 2018

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



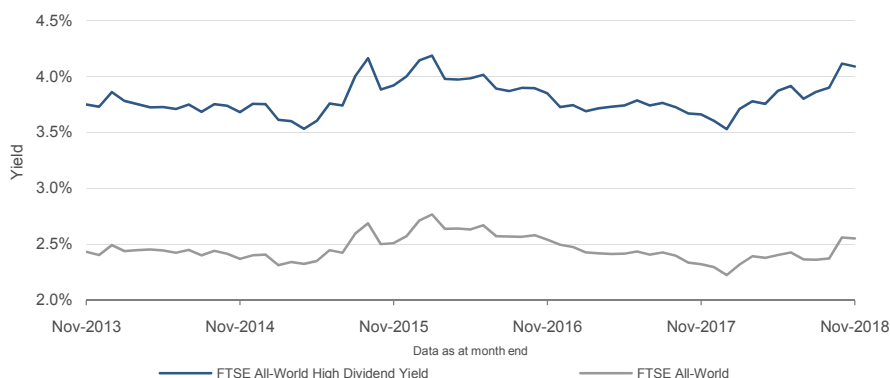
## Performance and Volatility - Total Return

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World High Dividend Yield	-3.4	-2.1	-5.3	-3.3	24.5	24.3	7.6	4.4	9.5	11.4	10.3
FTSE All-World	-5.6	-2.5	-2.3	-0.6	30.0	38.7	9.1	6.8	11.0	11.6	10.3

\* 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	-0.3	0.6	0.4	0.7	-14.1	-14.1	-20.3	-30.3
FTSE All-World	-0.1	0.8	0.7	0.8	-12.3	-13.7	-18.8	-26.4

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)	2013	2014	2015	2016	2017
FTSE All-World High Dividend Yield	19.7	2.0	-4.5	11.5	19.8
FTSE All-World	23.3	4.8	-1.7	8.6	24.6

## 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 %
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	2.05	0.89	1.16
Exxon Mobil Corporation	USA	Oil & Gas Producers	1.75	0.76	0.99
Pfizer	USA	Pharmaceuticals & Biotechnology	1.39	0.60	0.79
Nestle	Switzerland	Food Producers	1.33	0.58	0.75
Verizon Communications	USA	Fixed Line Telecommunications	1.29	0.56	0.73
Wells Fargo & Company	USA	Banks	1.22	0.53	0.69
Procter & Gamble	USA	Household Goods & Home Construction	1.22	0.53	0.69
Intel Corp	USA	Technology Hardware & Equipment	1.18	0.51	0.67
AT&T	USA	Fixed Line Telecommunications	1.18	0.51	0.67
Chevron	USA	Oil & Gas Producers	1.17	0.51	0.66
<b>Totals</b>			<b>13.78</b>	<b>5.98</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	84	10.95	148	6.26	4.69
1300	Chemicals	54	2.02	119	2.43	-0.41
1700	Basic Resources	80	2.89	138	1.85	1.04
2300	Construction & Materials	54	1.27	117	1.33	-0.06
2700	Industrial Goods & Services	157	6.88	460	11.27	-4.39
3300	Automobiles & Parts	55	3.54	109	2.22	1.32
3500	Food & Beverage	49	5.45	152	3.82	1.63
3700	Personal & Household Goods	58	5.77	174	5.07	0.70
4500	Health Care	32	11.66	202	11.61	0.05
5300	Retail	65	2.54	189	6.67	-4.13
5500	Media	27	1.00	78	2.24	-1.24
5700	Travel & Leisure	45	1.84	132	2.54	-0.70
6500	Telecommunications	65	5.88	89	2.92	2.96
7500	Utilities	123	6.26	165	3.13	3.13
8300	Banks	166	15.90	244	9.66	6.24
8500	Insurance	78	4.90	127	4.66	0.25
8600	Real Estate	63	1.36	194	3.05	-1.69
8700	Financial Services	87	2.56	164	4.33	-1.77
9500	Technology	50	7.33	206	14.95	-7.63
<b>Totals</b>		<b>1392</b>	<b>100.00</b>	<b>3207</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	65	3.86	96	2.16	1.71
Austria	7	0.16	8	0.07	0.09
Belgium	8	0.56	13	0.31	0.25
Brazil	47	1.65	77	0.88	0.76
Canada	30	4.14	61	2.68	1.45
Chile	11	0.14	20	0.12	0.02
China	146	3.39	273	3.26	0.13
Colombia	6	0.08	10	0.04	0.04
Czech Rep.	5	0.05	5	0.02	0.03
Denmark	8	0.61	21	0.52	0.10
Egypt	5	0.01	9	0.02	-0.01
Finland	14	0.75	14	0.32	0.42
France	39	3.93	86	3.15	0.78
Germany	43	3.87	84	2.71	1.16
Greece	7	0.05	11	0.03	0.02
Hong Kong	58	1.60	88	1.18	0.42
Hungary	3	0.07	4	0.04	0.04
India	21	0.45	138	1.14	-0.69
Indonesia	17	0.35	30	0.24	0.11
Ireland	2	0.05	5	0.08	-0.03
Israel	7	0.14	29	0.18	-0.04
Italy	20	1.22	38	0.75	0.47
Japan	127	6.85	520	8.20	-1.34
Korea	44	1.92	133	1.50	0.42
Kuwait	5	0.05	7	0.03	0.03
Malaysia	28	0.51	47	0.31	0.20
Mexico	16	0.28	41	0.31	-0.04
Netherlands	13	1.34	27	1.04	0.30
New Zealand	8	0.12	12	0.09	0.03
Norway	11	0.48	13	0.22	0.26
Pakistan	4	0.01	5	0.01	0.01
Peru	2	0.08	3	0.04	0.04
Philippines	6	0.04	23	0.13	-0.08
Poland	5	0.14	14	0.11	0.02
Portugal	3	0.10	4	0.05	0.05
Qatar	14	0.28	17	0.13	0.15
Russia	28	0.84	35	0.42	0.42
Singapore	25	0.79	32	0.39	0.40
South Africa	53	0.92	82	0.73	0.19
Spain	22	1.83	32	0.94	0.89
Sweden	23	1.20	44	0.86	0.34
Switzerland	29	5.27	49	2.61	2.66
Taiwan	66	2.63	90	1.24	1.39
Thailand	22	0.48	40	0.36	0.12
Turkey	22	0.15	31	0.08	0.07
UAE	15	0.19	20	0.09	0.10
UK	88	10.16	140	5.46	4.70
USA	144	36.19	626	54.75	-18.57
<b>Totals</b>	<b>1392</b>	<b>100.00</b>	<b>3207</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE All-World High Dividend Yield	FTSE All-World
Number of constituents	1392	3207
Dividend Yield %	4.09	2.55
Constituent (Wgt %)		
Average	0.07	0.03
Largest	2.05	1.95
Median	0.02	0.01
Top 10 Holdings (Wgt %)	13.78	10.78

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Data definitions available from  
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