

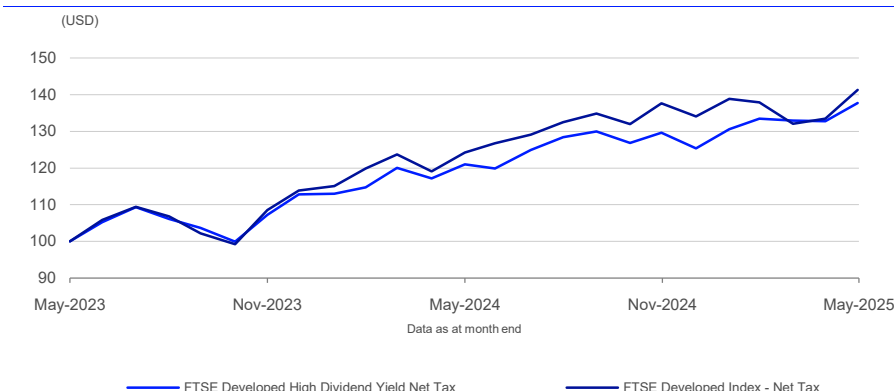
# FTSE Developed High Dividend Yield Index

Data as at: 30 May 2025

The FTSE Developed High Dividend Yield Index comprises stocks that are characterized by higher than-average dividend yields, and is based on the FTSE Developed Index, which is part of the FTSE Global Equity Index Series.

Real estate investment trusts (REITS) (ICB Sector 351020) 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.

## 2-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 Developed High Dividend Yield Net Tax	3.3	6.3	9.9	13.9	32.8	93.8	9.9	14.1	12.0	14.1	14.4
FTSE Developed Index - Net Tax	2.5	2.7	5.4	13.7	44.1	92.2	13.0	14.0	15.2	14.9	15.7

\* 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

## Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed High Dividend Yield Net Tax	-2.6	10.3	19.2	-11.2	21.7	1.4	20.4	-3.7	11.9	11.2
FTSE Developed Index - Net Tax	-0.8	7.5	23.2	-9.1	27.3	16.1	20.9	-18.2	23.6	17.7

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Developed High Dividend Yield Net Tax	1.2	0.7	1.0	0.5		-11.6	-17.4	-20.2	-36.6
FTSE Developed Index - Net Tax	0.9	0.9	0.9	0.6		-16.2	-16.6	-26.4	-34.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Availability

The index is calculated based on price and total return methodologies. The net version of the index uses tax rates based on the withholding tax rates applicable to dividends received by a U.S. Regulated Investment Company (RIC) domiciled in the United States (1940 Act Mutual Funds).

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents - FTSE Developed High Dividend Yield Index

Constituent	Country/Market	ICB Sector	FTSE Developed High Dividend Yield Net Tax (Wgt %)	FTSE Developed Index - Net Tax (Wgt %)	Diff %
JPMorgan Chase & Co	USA	Banks	2.37	1.00	1.37
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.57	0.61	0.96
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.40	0.54	0.86
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.31	0.51	0.80
Home Depot	USA	Retailers	1.28	0.49	0.78
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.15	0.45	0.71
Philip Morris International	USA	Tobacco	0.98	0.38	0.60
Coca-Cola	USA	Beverages	0.98	0.38	0.60
Nestle	Switzerland	Food Producers	0.96	0.37	0.59
Bank of America	USA	Banks	0.94	0.40	0.54
Totals			12.94	5.13	

ICB Supersector Breakdown

		FTSE Developed High Dividend Yield Net Tax		FTSE Developed Index - Net Tax		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	54	4.54	191	28.23	-23.69
1510	Telecommunications	39	5.35	48	2.60	2.75
2010	Health Care	54	10.95	160	9.38	1.57
3010	Banks	108	15.87	112	6.75	9.11
3020	Financial Services	65	5.02	96	5.08	-0.06
3030	Insurance	69	5.42	83	3.41	2.01
3510	Real Estate	35	0.61	139	2.23	-1.62
4010	Automobiles and Parts	51	2.57	57	2.48	0.09
4020	Consumer Products and Services	54	2.02	97	2.63	-0.60
4030	Media	13	0.42	35	1.52	-1.10
4040	Retailers	29	2.28	57	5.79	-3.52
4050	Travel and Leisure	36	1.78	67	1.74	0.03
4510	Food Beverage and Tobacco	77	7.37	97	3.13	4.24
4520	Personal Care Drug and Grocery Stores	31	4.15	56	2.03	2.12
5010	Construction and Materials	41	1.43	61	1.25	0.18
5020	Industrial Goods and Services	180	11.72	336	12.72	-0.99
5510	Basic Resources	44	2.58	60	1.33	1.25
5520	Chemicals	47	1.42	61	1.23	0.20
6010	Energy	60	8.39	70	3.57	4.82
6510	Utilities	80	6.11	90	2.91	3.20
Totals		1167	100.00	1973	100.00	

Index Characteristics

Attributes	FTSE Developed High Dividend Yield Net Tax	FTSE Developed Index - Net Tax
Number of constituents	1167	1973
Dividend Yield %	3.24	1.37
Constituent (Wgt %)		
Average	0.09	0.05
Largest	2.37	4.62
Median	0.03	0.01
Top 10 Holdings (Wgt %)	12.94	23.70

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

6 October 2017

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in March

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659