

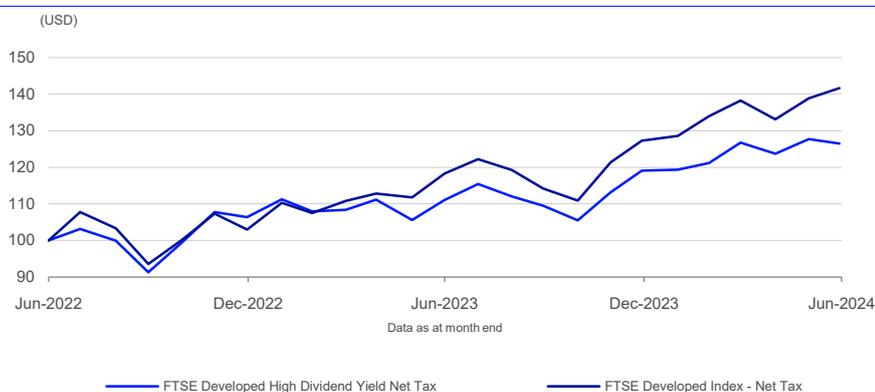
# FTSE Developed High Dividend Yield Index

Data as at: 28 June 2024

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 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.

## 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	-0.2	6.3	6.3	13.9	20.6	50.7	6.4	8.5	8.9	13.4	17.3
FTSE Developed Index - Net Tax	2.5	11.3	11.3	19.8	20.6	72.7	6.4	11.5	9.7	15.9	17.8

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed High Dividend Yield Net Tax	2.3	-2.6	10.3	19.2	-11.2	21.7	1.4	20.4	-3.7	11.9
FTSE Developed Index - Net Tax	4.5	-0.8	7.5	23.2	-9.1	27.3	16.1	20.9	-18.2	23.6

## 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	1.7	0.5	0.5	0.4	-9.3	-20.2	-36.6	-36.6
FTSE Developed Index - Net Tax	2.1	0.4	0.6	0.6	-10.5	-26.4	-34.0	-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 %
Broadcom	USA	Technology Hardware and Equipment	2.80	1.08	1.72
JPMorgan Chase & Co	USA	Banks	2.22	0.86	1.37
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.98	0.77	1.22
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.49	0.58	0.92
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.35	0.52	0.83
Home Depot	USA	Retailers	1.31	0.51	0.80
Merck & Co	USA	Pharmaceuticals and Biotechnology	1.20	0.47	0.74
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	1.17	0.45	0.72
Samsung Electronics	Korea	Telecommunications Equipment	1.08	0.42	0.66
Bank of America	USA	Banks	1.04	0.40	0.64
<b>Totals</b>			<b>15.64</b>	<b>6.06</b>	

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed High Dividend Yield Net Tax		FTSE Developed Index - Net Tax		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	39	6.44	191	29.00	-22.57
1510	Telecommunications	42	5.40	56	2.64	2.75
2010	Health Care	49	10.41	172	11.38	-0.97
3010	Banks	102	14.88	107	5.79	9.09
3020	Financial Services	64	4.84	97	4.52	0.32
3030	Insurance	66	5.15	84	3.04	2.11
3510	Real Estate	34	0.46	140	2.21	-1.75
4010	Automobiles and Parts	52	3.18	64	2.28	0.90
4020	Consumer Products and Services	51	1.59	103	2.60	-1.01
4030	Media	13	0.69	39	1.33	-0.64
4040	Retailers	25	2.27	61	5.63	-3.36
4050	Travel and Leisure	25	1.54	78	1.73	-0.20
4510	Food Beverage and Tobacco	69	7.12	102	3.13	3.99
4520	Personal Care Drug and Grocery Stores	32	3.96	57	1.95	2.01
5010	Construction and Materials	42	1.37	67	1.17	0.19
5020	Industrial Goods and Services	170	10.89	350	11.76	-0.87
5510	Basic Resources	43	2.79	64	1.49	1.30
5520	Chemicals	51	1.40	75	1.40	0.00
6010	Energy	56	9.87	71	4.23	5.64
6510	Utilities	78	5.76	94	2.68	3.08
<b>Totals</b>		<b>1103</b>	<b>100.00</b>	<b>2072</b>	<b>100.00</b>	

## 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

## Index Characteristics

Attributes	FTSE Developed High Dividend Yield Net Tax	FTSE Developed Index - Net Tax
Number of constituents	1103	2072
Dividend Yield %	3.34	1.37
Constituent (Wgt %)		
Average	0.09	0.05
Largest	2.80	4.93
Median	0.03	0.01
Top 10 Holdings (Wgt %)	15.64	24.13

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