

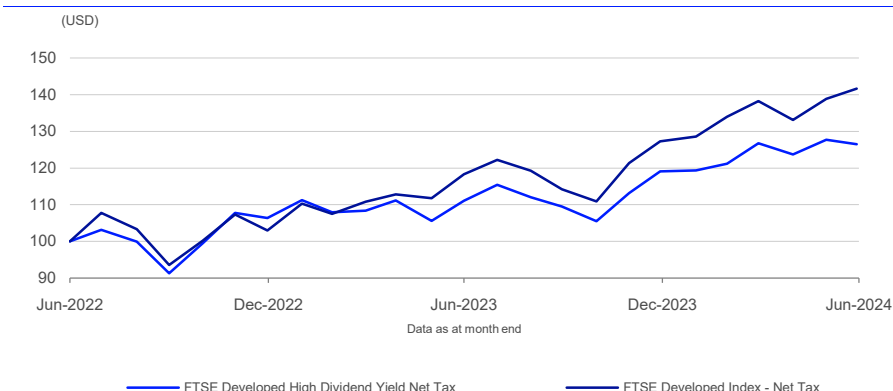
FTSE Developed High Dividend Yield Index

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 |
| Totals | | | 15.64 | 6.06 | |

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 |
| Totals | | 1103 | 100.00 | 2072 | 100.00 | |

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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