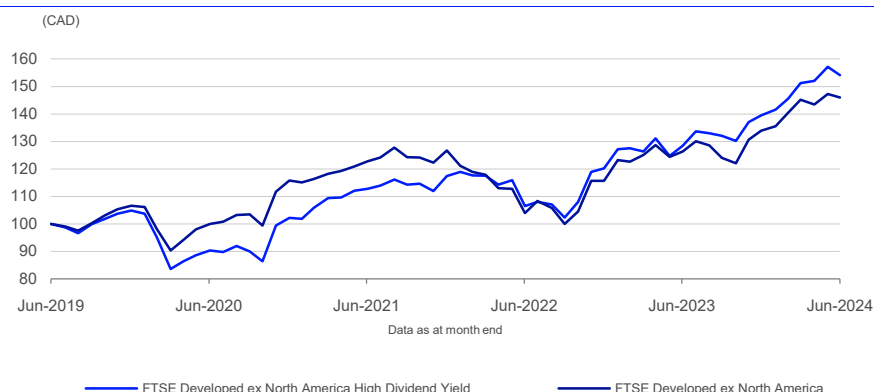


# FTSE Developed ex North America High Dividend Yield Index

Data as at: 28 June 2024

The FTSE Developed ex North America High Dividend Yield Index ('index') comprises stocks that are characterized by higher than- average dividend yields, and is derived from the FTSE Developed ex North America 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 highest to lowest 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.

## 5-Year Performance - Total Return



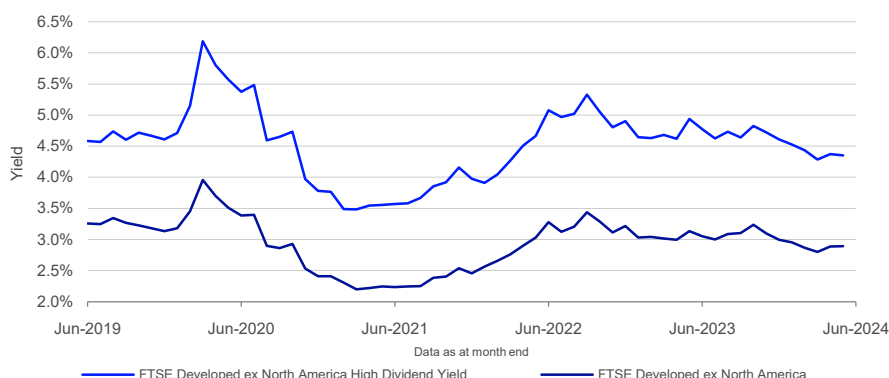
## Performance and Volatility - Total Return

Index (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed ex North America High Dividend Yield	2.0	10.5	10.5	20.1	36.7	54.2	11.0	9.0	8.6	11.7	13.9
FTSE Developed ex North America	0.6	9.0	9.0	15.6	19.0	46.0	6.0	7.9	8.9	12.2	13.1

\* 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 methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies.

### Industry Classification Benchmark (ICB)

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 (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex North America High Dividend Yield	2.3	0.9	0.7	0.6	-4.8	-18.1	-31.0	-31.0
FTSE Developed ex North America	1.7	0.5	0.6	0.6	-7.3	-23.9	-27.3	-27.3

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 % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed ex North America High Dividend Yield	4.6	14.2	0.7	14.6	-5.8	13.2	-2.5	14.8	2.4	16.0
FTSE Developed ex North America	4.0	19.9	-1.6	18.7	-6.2	15.9	8.6	9.5	-8.7	15.8

Top 10 Constituents

Constituent	Country/Market	ICB Sector	FTSE Developed ex North America High Dividend Yield (Wgt %)	FTSE Developed ex North America (Wgt %)	Diff %
Nestle	Switzerland	Food Producers	3.46	1.44	2.02
Toyota Motor	Japan	Automobiles and Parts	3.14	1.30	1.83
Shell	UK	Oil Gas and Coal	2.96	1.23	1.73
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	2.82	1.17	1.65
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	2.48	1.03	1.45
HSBC Hldgs	UK	Banks	2.11	0.87	1.23
BHP Group	Australia	Industrial Metals and Mining	1.86	0.77	1.09
Commonwealth Bank of Australia	Australia	Banks	1.84	0.77	1.08
Siemens AG	Germany	General Industrials	1.79	0.74	1.05
Unilever	UK	Personal Care Drug and Grocery Stores	1.75	0.73	1.02
Totals			24.21	10.05	

INFORMATION

Index Universe

FTSE Developed ex North America Index

Index Launch

2 July 2018

Base Date

18 March 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time, end-of-day

End-of-Day Distribution

FTP

Currency

USD, GBP, EUR, GBP,JPY, AUD

Review Dates

Annually in March

ICB Supersector Breakdown

		FTSE Developed ex North America High Dividend Yield		FTSE Developed ex North America		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	3	0.42	105	9.17	-8.75
1510	Telecommunications	24	4.77	40	4.39	0.38
2010	Health Care	8	8.72	104	12.55	-3.83
3010	Banks	67	23.91	85	10.40	13.51
3020	Financial Services	23	2.23	58	3.54	-1.32
3030	Insurance	37	9.68	53	5.00	4.68
3510	Real Estate	14	0.97	105	2.48	-1.52
4010	Automobiles and Parts	15	6.33	52	4.25	2.08
4020	Consumer Products and Services	10	0.66	85	5.62	-4.96
4030	Media	4	0.47	22	1.28	-0.82
4040	Retailers	5	0.88	39	1.41	-0.53
4050	Travel and Leisure	7	0.21	54	1.34	-1.13
4510	Food Beverage and Tobacco	13	5.40	76	4.75	0.65
4520	Personal Care Drug and Grocery Stores	8	2.92	43	2.46	0.46
5010	Construction and Materials	14	2.35	59	2.81	-0.45
5020	Industrial Goods and Services	37	8.75	258	15.45	-6.71
5510	Basic Resources	15	6.01	51	3.36	2.66
5520	Chemicals	10	0.98	62	2.52	-1.54
6010	Energy	19	8.51	37	4.17	4.33
6510	Utilities	29	5.85	57	3.05	2.81
Totals		362	100.00	1445	100.00	

Country/Market Breakdown

	FTSE Developed ex North America High Dividend Yield		FTSE Developed ex North America		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	44	11.91	105	7.40	4.51
Austria	6	0.40	7	0.19	0.21
Belgium	3	0.39	14	0.86	-0.46
Denmark	2	0.35	18	3.36	-3.02
Finland	11	1.98	14	0.92	1.06
France	22	8.30	69	9.77	-1.48
Germany	22	9.70	70	7.72	1.98
Hong Kong	26	1.40	72	1.91	-0.51
Ireland	2	0.24	5	0.25	-0.01
Israel	5	0.44	30	0.58	-0.14
Italy	15	3.92	34	2.59	1.33
Japan	58	17.46	502	23.57	-6.10
Korea	20	1.18	160	5.08	-3.89
Netherlands	9	1.81	31	4.72	-2.91
New Zealand	6	0.24	15	0.29	-0.05
Norway	9	1.13	17	0.60	0.53
Poland	3	0.35	10	0.33	0.02
Portugal	2	0.27	4	0.16	0.10
Singapore	16	2.25	36	1.22	1.03
Spain	15	4.15	25	2.47	1.68
Sweden	11	1.78	52	3.03	-1.25
Switzerland	16	12.09	52	8.68	3.40
UK	39	18.26	103	14.28	3.98
Totals	362	100.00	1445	100.00	

Index Characteristics

Attributes	FTSE Developed ex North America High Dividend Yield	FTSE Developed ex North America
Number of constituents	362	1445
Dividend Yield %	4.42	2.90
Constituent (Wgt %)		
Average	0.28	0.07
Largest	3.46	2.37
Median	0.11	0.02
Top 10 Holdings (Wgt %)	24.21	14.69

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