

FTSE European Sustainable Yield Indices

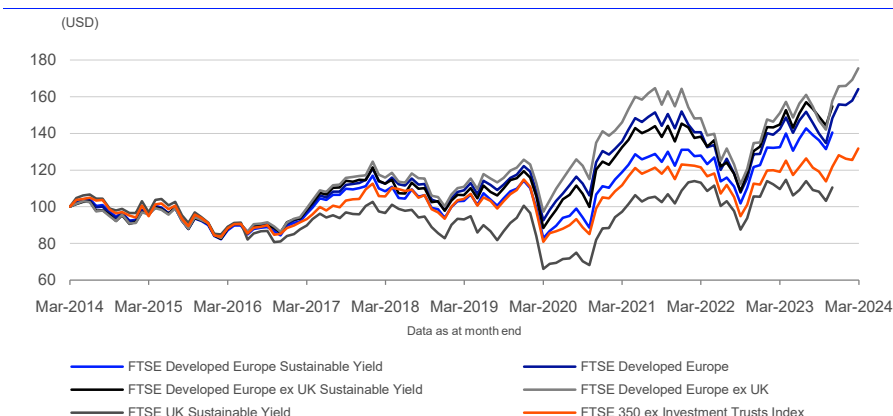
Data as at: 29 March 2024

The FTSE Global Sustainable Yield Index Series has been designed to measure the performance of an index consisting of securities exhibiting relatively high and sustainable yields.

The indices were developed to address the inclusion of stocks in some high yield indices without reference to the likelihood that a dividend will be paid. The FTSE Global Sustainable Yield Index Series excludes extreme yielding stocks and examines the financial and operating strength of prospective constituents with specific emphasis on companies with strong balance sheets and the ability to generate cash flow. Other screening criteria include the payout ratio and incidence of historic or forecast dividend cuts as, historically, such stocks are susceptible to falling dividends and consequently yield disappointment.

A series of net of tax total return indices are also calculated.

10-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 Europe Sustainable Yield	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe	5.3	17.3	5.3	15.2	21.0	50.7	6.6	8.6	13.0	17.4	19.6
FTSE Developed Europe ex UK Sustainable Yield	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe ex UK	5.9	19.3	5.9	16.1	20.2	58.4	6.3	9.6	13.3	18.0	20.0
FTSE UK Sustainable Yield	-	-	-	-	-	-	-	-	-	-	-
FTSE 350 ex Investment Trusts Index	2.9	10.5	2.9	10.7	18.0	26.3	5.7	4.8	13.6	17.2	20.0

* 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

FEATURES

Coverage

Global, regional and country indices are available.

Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying indices are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying indices are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

Price, Total Return and Net of Tax indices will be calculated on an end of day basis.

Industry Classification Benchmark (ICB)

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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe Sustainable Yield	-4.2	-2.7	-0.4	24.2	-15.4	21.5	-2.7	18.0	-6.4	14.4
FTSE Developed Europe	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0
FTSE Developed Europe ex UK Sustainable Yield	-4.8	0.2	0.8	25.3	-14.7	22.2	4.4	16.7	-8.7	16.6
FTSE Developed Europe ex UK	-5.8	0.2	0.3	28.3	-14.4	25.3	12.3	16.5	-17.8	22.8
FTSE UK Sustainable Yield	-1.7	-5.3	-8.1	19.6	-17.6	21.4	-12.2	23.4	-3.0	4.6
FTSE 350 ex Investment Trusts Index	-4.7	-4.4	-3.0	23.9	-14.6	23.0	-8.5	17.0	-8.9	14.3

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe Sustainable Yield	-	-	-	-	-	-	-	-
FTSE Developed Europe	1.3	0.4	0.4	0.3	-11.9	-31.2	-35.7	-35.7
FTSE Developed Europe ex UK Sustainable Yield	-	-	-	-	-	-	-	-
FTSE Developed Europe ex UK	1.4	0.4	0.5	0.3	-12.8	-33.9	-34.2	-34.2
FTSE UK Sustainable Yield	-	-	-	-	-	-	-	-
FTSE 350 ex Investment Trusts Index	0.9	0.3	0.2	0.2	-10.6	-27.4	-43.3	-43.3

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

5-Year Correlation - Total Return

	FTSE Developed Europe Sustainable Yield	FTSE Developed Europe	FTSE Developed Europe ex UK Sustainable Yield	FTSE Developed Europe ex UK	FTSE UK Sustainable Yield	FTSE 350 ex Investment Trusts Index
FTSE Developed Europe Sustainable Yield	1.000	0.961	0.994	0.943	0.964	0.969
FTSE Developed Europe		1.000	0.969	0.996	0.912	0.963
FTSE Developed Europe ex UK Sustainable Yield			1.000	0.959	0.938	0.954
FTSE Developed Europe ex UK				1.000	0.878	0.937
FTSE UK Sustainable Yield					1.000	0.974
FTSE 350 ex Investment Trusts Index						1.000

Top 10 Constituents - FTSE Developed Europe Sustainable Yield

Constituent	Country	ICB Sector	FTSE Developed Europe Sustainable Yield (Wgt %)	FTSE Developed Europe (Wgt %)	Diff %
Totals				0.00	

Top 10 Constituents - FTSE Developed Europe ex UK Sustainable Yield

Constituent	Country	ICB Sector	FTSE Developed Europe ex UK Sustainable Yield (Wgt %)	FTSE Developed Europe ex UK (Wgt %)	Diff %
Totals				0.00	

Top 10 Constituents - FTSE UK Sustainable Yield

Constituent	Country	ICB Sector	FTSE UK Sustainable Yield (Wgt %)	FTSE 350 ex Investment Trusts Index (Wgt %)	Diff %
Totals				0.00	

Country Breakdown

	FTSE Developed Europe Sustainable Yield		FTSE Developed Europe		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Totals				0.00	

INFORMATION

Index Universe

Underlying index from FTSE Global Equity Index Series

Index Launch

20 January 2015

Base Date

19 September 2014

Base Value

1000

Investability Screen

Underlying indices are free-float adjusted and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY and Local

Review Dates

Semi-annually in March and September

History

22 September 2003

Country Breakdown

	FTSE Developed Europe ex UK Sustainable Yield		FTSE Developed Europe ex UK		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Totals				0.00	

ICB Industry Breakdown

	FTSE Developed Europe Sustainable Yield		FTSE Developed Europe			FTSE Developed Europe ex UK Sustainable Yield		FTSE Developed Europe ex UK		
ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Totals										

ICB Industry Breakdown

		FTSE UK Sustainable Yield		FTSE 350 ex Investment Trusts Index		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	-	-	12	1.42	-1.42
15	Telecommunications	-	-	6	1.21	-1.21
20	Health Care	-	-	10	12.31	-12.31
30	Financials	-	-	46	18.58	-18.58
35	Real Estate	-	-	26	2.60	-2.60
40	Consumer Discretionary	-	-	54	13.26	-13.26
45	Consumer Staples	-	-	21	14.58	-14.58
50	Industrials	-	-	59	13.27	-13.27
55	Basic Materials	-	-	15	7.22	-7.22
60	Energy	-	-	8	11.82	-11.82
65	Utilities	-	-	7	3.74	-3.74
Totals				264	100.00	

Index Characteristics

Attributes	FTSE Developed Europe Sustainable Yield	FTSE Developed Europe	FTSE Developed Europe ex UK Sustainable Yield	FTSE Developed Europe ex UK
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Index Characteristics

Attributes	FTSE UK Sustainable Yield	FTSE 350 ex Investment Trusts Index
Number of constituents	-	264
Net MCap (USDm)	-	2,763,444
Constituent Sizes (Net MCap USDm)		
Average	-	10,468
Largest	-	215,491
Smallest	-	112
Median	-	2,352
Weight of Largest Constituent (%)	-	7.80
Top 10 Holdings (% Index MCap)	-	42.68

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

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