FTSE Russell Factsheet

FTSE Developed ex US Sustainable Yield Index

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 indexes were developed to address the inclusion of stocks in some high yield indexes 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 indexes 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 ex US Sustainable Yield	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Ex US	5.5	16.9	5.5	16.1	14.8	46.7	4.7	8.0	11.2	15.6	18.2

* 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 ex US Sustainable Yield	-2.4	-2.3	3.9	23.9	-15.5	20.2	0.7	15.6	-7.3	13.4
FTSE Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

FEATURES

Objective

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

Investability

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

Liquidity

Stocks in the underlying indexes 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 Indexes 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex US Sustainable Yield	-	-	-	-	-	-	-	-
FTSE Developed Ex US	1.6	0.3	0.4	0.4	-11.3	-28.9	-34.7	-34.7

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

Top 10 Constituents - FTSE Developed ex US Sustainable Yield

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

Country Breakdown

	FTSE Developed ex US Sustainable Yield		FTSE Developed Ex US		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Totals				0.00	

ICB Industry Breakdown

		FTSE Developed ex US Sustainable Yield		FTSE Developed Ex US		
ICB Code		No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Totals						

Index Characteristics

Attributes	FTSE Developed ex US Sustainable Yield	FTSE Developed Ex US

INFORMATION

Index Universe

FTSE Developed ex US Index

Index Launch

20 January 2015

Base Date

19 September 2014

Base Value

1000

Investability Screen

Underlying indexes are free-float adjusted and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY and Local

Review Dates

Semi-annually in March and September

History

22 September 2003

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