

# FTSE USA Sustainable Yield Index

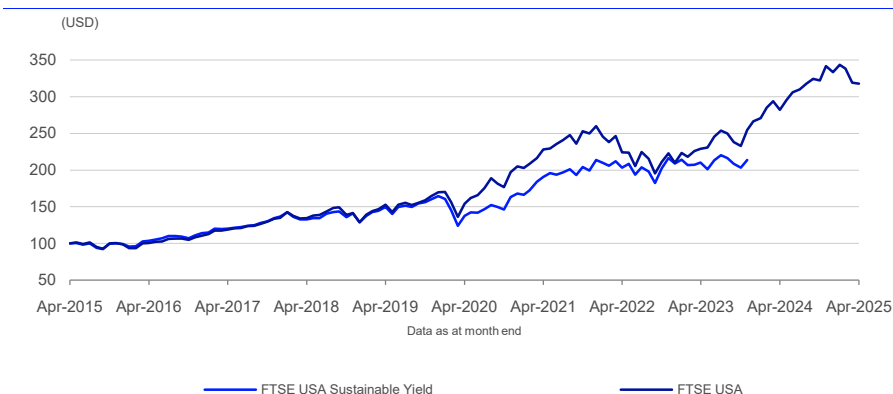
Data as at: 30 April 2025

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 USA Sustainable Yield	-	-	-	-	-	-	-	-	-	-	-
FTSE USA	-7.6	-1.4	-4.7	12.7	41.7	106.0	12.3	15.6	19.0	16.8	16.3

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE USA Sustainable Yield	0.4	15.0	19.8	-5.7	27.7	2.2	27.1	-2.1	2.1	0.0
FTSE USA	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE USA Sustainable Yield	-	-	-	-	-	-	-	-	-
FTSE USA	0.6	0.6	1.0	0.8		-18.9	-18.9	-25.3	-34.1

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

Drawdown – based on daily data

## 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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	FTSE USA Sustainable Yield (Wgt %)	FTSE USA (Wgt %)	Diff %
Totals				0.00	

ICB Industry Breakdown

		FTSE USA Sustainable Yield		FTSE USA		
ICB Code		No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	-	-	83	35.02	-35.02
15	Telecommunications	-	-	9	2.20	-2.20
20	Health Care	-	-	60	10.31	-10.31
30	Financials	-	-	74	11.51	-11.51
35	Real Estate	-	-	35	2.30	-2.30
40	Consumer Discretionary	-	-	78	14.83	-14.83
45	Consumer Staples	-	-	34	4.56	-4.56
50	Industrials	-	-	94	11.92	-11.92
55	Basic Materials	-	-	16	1.35	-1.35
60	Energy	-	-	24	3.23	-3.23
65	Utilities	-	-	31	2.76	-2.76
Totals				538	100.00	

Index Characteristics

Attributes	FTSE USA Sustainable Yield	FTSE USA
Number of constituents	-	538
Net MCap (USDm)	-	48,318,373
Dividend Yield %	-	1.36
Constituent Sizes (Net MCap USDm)		
Average	-	89,811
Largest	-	3,126,642
Smallest	-	1,055
Median	-	33,302
Weight of Largest Constituent (%)	-	6.47
Top 10 Holdings (% Index MCap)	-	32.36

INFORMATION

Index Universe

FTSE USA 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

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