

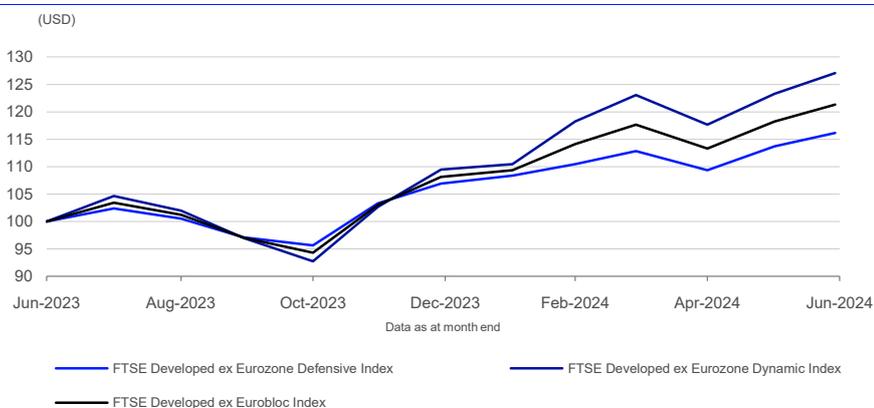
FTSE Developed ex Eurozone Defensive and Dynamic Indices

Data as at: 28 June 2024

The FTSE Global Stability Index Series is designed to reflect the performance of securities that have defensive or dynamic characteristics. FTSE Russell classifies stocks as Defensive or Dynamic, using three variables related to quality, and two related to volatility. Debt to equity ratio (D/E ratio), return on assets (ROA), and earnings per share variability (EPS Variability) are used to determine quality. Local currency total return volatility calculated over the latest 52 weeks and 60 months is used to determine volatility.

The FTSE Developed ex Eurozone Defensive Index measures the performance of the investable securities in the Developed excluding Eurozone defensive segment of the market, which includes relatively more stable securities. The FTSE Developed ex Eurozone Dynamic Index measures the performance of the investable securities in the Developed excluding Eurozone dynamic segment of the market, which includes relatively less stable securities. The indices are constructed to provide a comprehensive and unbiased barometer for this market segment and is reviewed annually to accurately reflect the changes in the market over time.

1-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 Eurozone Defensive Index	2.9	8.6	8.6	16.1	20.5	61.7	6.4	10.1	8.1	13.8	15.4
FTSE Developed ex Eurozone Dynamic Index	3.2	16.1	16.1	27.1	27.2	103.8	8.4	15.3	12.4	19.2	20.7
FTSE Developed ex Eurobloc Index	3.1	12.2	12.2	21.3	23.7	81.0	7.3	12.6	9.7	16.0	17.6

* 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

The index is a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

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 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, available end-of-day.

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 - Defensive

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	United States	Software and Computer Services	3,319,306	10.67
Apple Inc.	United States	Technology Hardware and Equipment	2,498,770	8.04
Alphabet Class A	United States	Software and Computer Services	1,069,164	3.44
Alphabet Class C	United States	Software and Computer Services	902,157	2.90
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	531,256	1.71
Unitedhealth Group	United States	Health Care Providers	467,679	1.50
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	441,551	1.42
Visa	United States	Industrial Support Services	412,952	1.33
Procter & Gamble	United States	Personal Care, Drug and Grocery Stores	388,594	1.25
Costco Wholesale Corp	United States	Retailers	376,297	1.21
Totals			10,407,728	33.47

Top 10 Constituents - Dynamic

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	United States	Technology Hardware and Equipment	2,933,973	9.54
Amazon.Com	United States	Retailers	1,792,735	5.83
Meta Platforms Inc	United States	Software and Computer Services	1,103,247	3.59
Broadcom	United States	Technology Hardware and Equipment	729,030	2.37
Apple Inc.	United States	Technology Hardware and Equipment	558,730	1.82
Tesla	United States	Automobiles and Parts	549,192	1.78
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	535,642	1.74
Exxon Mobil Corporation	United States	Oil, Gas and Coal	479,780	1.56
JPMorgan Chase & Co	United States	Banks	389,400	1.27
Netflix Inc	United States	Media	288,354	0.94
Totals			9,360,084	30.42

INFORMATION**Index Universe**

FTSE All-World Index (Russell Global Index was the starting universe until 15 March 2019)

Index Launch

15 March 2019

Base Date

21 September 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed ex Eurozone Defensive			FTSE Developed ex Eurozone Dynamic			FTSE Developed ex Eurobloc		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	79	8,962,592	28.82	139	9,673,024	31.44	176	18,635,615	30.12
1510	Telecommunications	32	1,047,978	3.37	26	540,873	1.76	45	1,588,852	2.57
2010	Health Care	89	4,797,657	15.43	112	2,494,937	8.11	148	7,292,594	11.79
3010	Banks	47	1,200,291	3.86	68	2,107,743	6.85	85	3,308,034	5.35
3020	Financial Services	48	1,449,598	4.66	61	1,509,320	4.91	85	2,958,918	4.78
3030	Insurance	51	1,149,274	3.70	42	547,478	1.78	70	1,696,752	2.74
3510	Real Estate	82	604,858	1.95	85	827,213	2.69	130	1,432,071	2.31
4010	Automobiles and Parts	25	394,680	1.27	46	886,096	2.88	51	1,280,776	2.07
4020	Consumer Products and Services	50	475,598	1.53	65	789,990	2.57	88	1,265,588	2.05
4030	Media	12	107,752	0.35	26	689,581	2.24	32	797,333	1.29
4040	Retailers	31	1,493,682	4.80	40	2,241,572	7.28	58	3,735,255	6.04
4050	Travel and Leisure	23	425,978	1.37	64	720,611	2.34	74	1,146,588	1.85
4510	Food, Beverage and Tobacco	77	1,678,468	5.40	36	228,713	0.74	90	1,907,181	3.08
4520	Personal Care, Drug and Grocery Stores	42	996,697	3.21	29	259,938	0.84	52	1,256,635	2.03
5010	Construction and Materials	32	348,283	1.12	35	269,211	0.87	53	617,494	1.00
5020	Industrial Goods and Services	182	3,814,985	12.27	228	3,328,070	10.82	307	7,143,055	11.55
5510	Basic Resources	19	329,133	1.06	51	630,394	2.05	59	959,528	1.55
5520	Chemicals	35	444,600	1.43	44	282,937	0.92	61	727,537	1.18
6010	Energy	17	533,847	1.72	59	2,074,595	6.74	61	2,608,442	4.22
6510	Utilities	53	841,531	2.71	55	668,143	2.17	74	1,509,675	2.44
Totals		1026	31,097,484	100.00	1311	30,770,439	100.00	1799	61,867,922	100.00

Country/Market Breakdown

Country/Market	FTSE Developed ex Eurozone Defensive			FTSE Developed ex Eurozone Dynamic			FTSE Developed ex Eurobloc		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	61	953,889	3.07	82	424,054	1.38	105	1,377,943	2.23
Canada	34	1,152,004	3.70	20	552,763	1.80	48	1,704,767	2.76
Denmark	7	506,271	1.63	13	119,773	0.39	18	626,044	1.01
Hong Kong	23	109,082	0.35	61	245,976	0.80	72	355,058	0.57
Israel	9	22,675	0.07	28	85,466	0.28	30	108,141	0.17
Japan	371	2,468,506	7.94	308	1,917,435	6.23	502	4,385,941	7.09
Korea	45	430,969	1.39	140	513,574	1.67	160	944,542	1.53
New Zealand	11	39,393	0.13	9	14,145	0.05	15	53,539	0.09
Norway	8	49,466	0.16	13	62,120	0.20	17	111,586	0.18
Poland	3	2,732	0.01	10	59,172	0.19	10	61,904	0.10
Singapore	30	197,543	0.64	15	29,460	0.10	36	227,003	0.37
Sweden	33	298,933	0.96	38	265,262	0.86	52	564,195	0.91
Switzerland	43	1,197,913	3.85	28	418,178	1.36	52	1,616,090	2.61
UK	58	1,567,833	5.04	77	1,090,119	3.54	103	2,657,952	4.30
USA	290	22,100,274	71.07	469	24,972,942	81.16	579	47,073,217	76.09
Totals	1026	31,097,484	100.00	1311	30,770,439	100.00	1799	61,867,922	100.00

Index Characteristics

Attributes	FTSE Developed ex Eurozone Defensive	FTSE Developed ex Eurozone Dynamic	FTSE Developed ex Eurobloc
Number of constituents	1026	1311	1799
Net MCap (USDm)	31,097,484	30,770,439	61,867,922
Dividend Yield %	1.85	1.50	1.68
Constituent Sizes (Net MCap USDm)			
Average	30,309	23,471	34,390
Largest	3,319,306	2,933,973	3,319,306
Smallest	14	27	149
Median	5,179	5,372	7,769
Weight of Largest Constituent (%)	10.67	9.54	5.37
Top 10 Holdings (% Index MCap)	33.47	30.42	26.27

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info@ftserussell.com

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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