

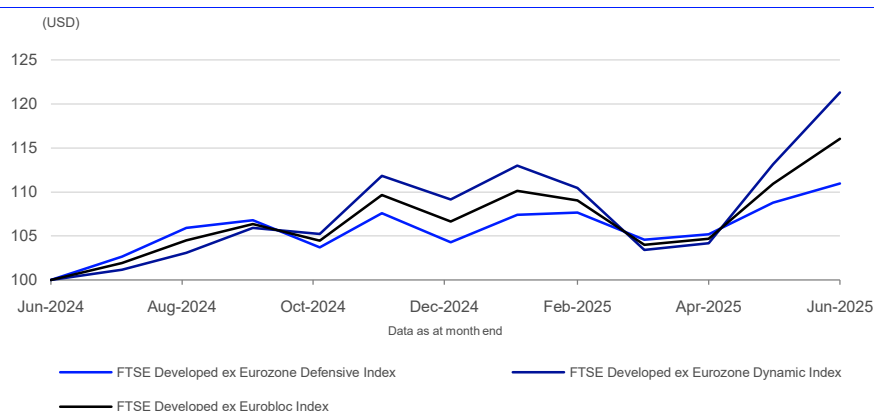
FTSE Developed ex Eurozone Defensive and Dynamic Indices

Data as at: 30 June 2025

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	6.1	6.4	6.4	10.9	46.8	76.3	13.6	12.0	12.7	11.7	13.7
FTSE Developed ex Eurozone Dynamic Index	17.3	11.2	11.2	21.3	88.7	130.2	23.6	18.1	20.9	17.7	18.6
FTSE Developed ex Eurobloc Index	11.6	8.8	8.8	16.0	65.9	100.9	18.4	15.0	16.1	14.1	15.6

* 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	3,681,690	10.87
Apple Inc.	United States	Technology Hardware and Equipment	2,418,493	7.14
Alphabet Class A	United States	Software and Computer Services	1,022,356	3.02
Alphabet Class C	United States	Software and Computer Services	837,926	2.47
JPMorgan Chase & Co	United States	Banks	673,774	1.99
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	638,992	1.89
Visa	United States	Industrial Support Services	603,531	1.78
Mastercard CL A	United States	Industrial Support Services	456,266	1.35
Costco Wholesale Corp	United States	Retailers	438,521	1.29
Walmart	United States	Retailers	424,566	1.25
Totals			11,196,113	33.05

Top 10 Constituents - Dynamic

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	United States	Technology Hardware and Equipment	3,690,288	10.20
Amazon.Com	United States	Retailers	1,887,855	5.22
Broadcom	United States	Technology Hardware and Equipment	1,270,509	3.51
Meta Platforms Inc	United States	Software and Computer Services	1,222,675	3.38
Tesla	United States	Automobiles and Parts	891,748	2.46
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	623,266	1.72
Apple Inc.	United States	Technology Hardware and Equipment	599,922	1.66
Netflix Inc	United States	Media	566,406	1.56
Oracle Corp.	United States	Software and Computer Services	361,297	1.00
Bank of America	United States	Banks	323,898	0.89
Totals			11,437,864	31.60

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

		FTSE Developed ex Eurozone Defensive			FTSE Developed ex Eurozone Dynamic			FTSE Developed ex Eurozone		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	75	9,929,267	29.31	142	11,939,839	32.99	178	21,869,106	31.21
1510	Telecommunications	29	1,233,822	3.64	17	499,002	1.38	37	1,732,824	2.47
2010	Health Care	80	3,797,501	11.21	101	2,755,473	7.61	136	6,552,974	9.35
3010	Banks	35	1,811,367	5.35	72	2,455,045	6.78	87	4,266,412	6.09
3020	Financial Services	46	2,058,190	6.08	57	1,705,194	4.71	83	3,763,384	5.37
3030	Insurance	49	1,281,741	3.78	45	719,216	1.99	69	2,000,956	2.86
3510	Real Estate	68	486,555	1.44	88	1,101,903	3.04	127	1,588,458	2.27
4010	Automobiles and Parts	18	67,974	0.20	41	1,414,828	3.91	45	1,482,802	2.12
4020	Consumer Products and Services	42	502,534	1.48	63	1,064,038	2.94	84	1,566,572	2.24
4030	Media	13	56,443	0.17	21	1,047,719	2.89	26	1,104,162	1.58
4040	Retailers	33	2,035,515	6.01	35	2,342,921	6.47	54	4,378,436	6.25
4050	Travel and Leisure	23	425,608	1.26	55	880,960	2.43	63	1,306,568	1.86
4510	Food, Beverage and Tobacco	73	1,817,299	5.37	40	226,848	0.63	87	2,044,148	2.92
4520	Personal Care, Drug and Grocery Stores	40	958,574	2.83	26	427,744	1.18	50	1,386,318	1.98
5010	Construction and Materials	28	365,350	1.08	35	338,924	0.94	49	704,274	1.01
5020	Industrial Goods and Services	165	4,386,747	12.95	211	4,103,169	11.34	299	8,489,916	12.12
5510	Basic Resources	22	339,585	1.00	45	603,179	1.67	56	942,764	1.35
5520	Chemicals	31	491,267	1.45	33	181,079	0.50	49	672,346	0.96
6010	Energy	23	933,222	2.76	57	1,523,815	4.21	60	2,457,037	3.51
6510	Utilities	46	892,738	2.64	56	863,083	2.38	71	1,755,820	2.51
Totals		939	33,871,299	100.00	1240	36,193,980	100.00	1710	70,065,279	100.00

Country/Market Breakdown

	FTSE Developed ex Eurozone Defensive			FTSE Developed ex Eurozone Dynamic			FTSE Developed ex Eurozone		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	56	926,951	2.74	79	520,287	1.44	103	1,447,238	2.07
Canada	37	1,382,873	4.08	20	722,582	2.00	47	2,105,455	3.00
Denmark	9	291,164	0.86	12	130,936	0.36	18	422,100	0.60
Hong Kong	23	120,180	0.35	57	306,378	0.85	67	426,557	0.61
Israel	8	31,899	0.09	28	151,064	0.42	31	182,963	0.26
Japan	301	1,855,635	5.48	332	2,984,015	8.24	486	4,839,650	6.91
Korea	35	292,757	0.86	129	685,744	1.89	144	978,500	1.40
New Zealand	9	44,102	0.13	6	5,733	0.02	12	49,835	0.07
Norway	9	72,855	0.22	12	46,745	0.13	15	119,600	0.17
Poland	1	510	0.00	10	81,158	0.22	10	81,668	0.12
Singapore	28	240,972	0.71	19	36,890	0.10	35	277,862	0.40
Sweden	35	394,625	1.17	30	212,662	0.59	53	607,287	0.87
Switzerland	42	1,352,813	3.99	26	449,976	1.24	53	1,802,789	2.57
UK	57	1,721,991	5.08	62	1,175,712	3.25	97	2,897,703	4.14
USA	289	25,141,971	74.23	418	28,684,101	79.25	539	53,826,072	76.82
Totals	939	33,871,299	100.00	1240	36,193,980	100.00	1710	70,065,279	100.00

Index Characteristics

Attributes	FTSE Developed ex Eurozone Defensive	FTSE Developed ex Eurozone Dynamic	FTSE Developed ex Eurozone
Number of constituents	939	1240	1710
Net MCap (USDm)	33,871,299	36,193,980	70,065,279
Dividend Yield %	1.81	1.43	1.61
Constituent Sizes (Net MCap USDm)			
Average	36,072	29,189	40,974
Largest	3,681,690	3,690,288	3,690,288
Smallest	44	51	109
Median	6,421	6,431	9,908
Weight of Largest Constituent (%)	10.87	10.20	5.27
Top 10 Holdings (% Index MCap)	33.05	31.60	27.01

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