

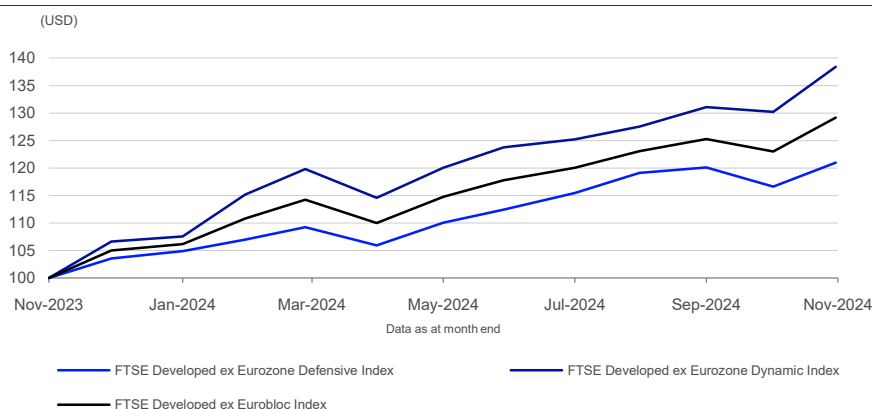
FTSE Developed ex Eurozone Defensive and Dynamic Indices

Data as at: 29 November 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	1.5	9.9	16.8	21.0	24.8	65.1	7.7	10.5	8.4	13.9	15.5
FTSE Developed ex Eurozone Dynamic Index	8.5	15.3	29.8	38.4	38.1	112.0	11.4	16.2	14.1	20.1	20.6
FTSE Developed ex Eurozone Index	4.9	12.5	23.0	29.2	31.1	86.4	9.4	13.3	10.6	16.5	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	3,144,856	9.38
Apple Inc.	United States	Technology Hardware and Equipment	2,760,485	8.23
Alphabet Class A	United States	Software and Computer Services	991,684	2.96
Alphabet Class C	United States	Software and Computer Services	838,561	2.50
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	630,795	1.88
JPMorgan Chase & Co	United States	Banks	599,278	1.79
Visa	United States	Industrial Support Services	495,725	1.48
Mastercard CL A	United States	Industrial Support Services	439,784	1.31
Costco Wholesale Corp	United States	Retailers	430,259	1.28
Home Depot	United States	Retailers	425,053	1.27
Totals			10,756,480	32.08

Top 10 Constituents - Dynamic

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	United States	Technology Hardware and Equipment	3,230,790	9.57
Amazon.Com	United States	Retailers	1,733,435	5.14
Tesla	United States	Automobiles and Parts	957,949	2.84
Meta Platforms Inc	United States	Software and Computer Services	955,305	2.83
Broadcom	United States	Technology Hardware and Equipment	735,964	2.18
Apple Inc.	United States	Technology Hardware and Equipment	684,756	2.03
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	635,836	1.88
Unitedhealth Group	United States	Health Care Providers	385,955	1.14
Netflix Inc	United States	Media	378,905	1.12
Bank of America	United States	Banks	321,983	0.95
Totals			10,020,877	29.69

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	74	9,396,506	28.02	143	10,175,604	30.15	177	19,572,110	29.09
1510	Telecommunications	30	1,180,049	3.52	18	484,180	1.43	38	1,664,229	2.47
2010	Health Care	82	4,100,689	12.23	107	3,058,394	9.06	143	7,159,083	10.64
3010	Banks	35	1,625,573	4.85	73	2,309,646	6.84	88	3,935,220	5.85
3020	Financial Services	46	2,031,591	6.06	55	1,588,315	4.71	82	3,619,907	5.38
3030	Insurance	49	1,262,879	3.77	44	667,163	1.98	68	1,930,042	2.87
3510	Real Estate	69	492,843	1.47	87	1,133,553	3.36	128	1,626,396	2.42
4010	Automobiles and Parts	18	63,236	0.19	43	1,517,458	4.50	47	1,580,694	2.35
4020	Consumer Products and Services	42	473,494	1.41	66	941,151	2.79	88	1,414,644	2.10
4030	Media	14	146,669	0.44	24	837,191	2.48	30	983,860	1.46
4040	Retailers	34	2,033,789	6.06	36	2,156,320	6.39	55	4,190,109	6.23
4050	Travel and Leisure	23	442,208	1.32	60	878,739	2.60	68	1,320,947	1.96
4510	Food, Beverage and Tobacco	73	1,738,905	5.19	42	230,328	0.68	88	1,969,233	2.93
4520	Personal Care, Drug and Grocery Stores	39	988,592	2.95	26	407,734	1.21	50	1,396,325	2.08
5010	Construction and Materials	28	407,228	1.21	38	299,987	0.89	51	707,216	1.05
5020	Industrial Goods and Services	163	4,410,452	13.15	213	3,743,423	11.09	302	8,153,876	12.12
5510	Basic Resources	22	362,873	1.08	46	581,486	1.72	57	944,359	1.40
5520	Chemicals	32	495,704	1.48	40	224,378	0.66	56	720,082	1.07
6010	Energy	24	1,004,003	2.99	58	1,644,389	4.87	61	2,648,392	3.94
6510	Utilities	47	877,847	2.62	58	867,058	2.57	73	1,744,905	2.59
Totals		944	33,535,131	100.00	1277	33,746,498	100.00	1750	67,281,628	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	55	922,563	2.75	80	520,910	1.54	104	1,443,473	2.15
Canada	38	1,294,155	3.86	21	691,424	2.05	48	1,985,579	2.95
Denmark	9	398,856	1.19	13	123,588	0.37	19	522,444	0.78
Hong Kong	23	107,296	0.32	60	277,336	0.82	70	384,631	0.57
Israel	7	20,029	0.06	26	105,600	0.31	29	125,630	0.19
Japan	306	1,750,917	5.22	339	2,749,152	8.15	496	4,500,069	6.69
Korea	34	264,674	0.79	142	520,873	1.54	157	785,547	1.17
New Zealand	9	46,260	0.14	7	8,979	0.03	13	55,239	0.08
Norway	9	65,847	0.20	13	41,545	0.12	16	107,392	0.16
Poland	1	334	0.00	10	52,805	0.16	10	53,139	0.08
Singapore	28	221,517	0.66	18	33,912	0.10	35	255,429	0.38
Sweden	35	364,012	1.09	30	183,963	0.55	53	547,975	0.81
Switzerland	42	1,228,845	3.66	27	393,544	1.17	53	1,622,388	2.41
UK	58	1,652,260	4.93	66	1,072,343	3.18	100	2,724,603	4.05
USA	290	25,197,567	75.14	425	26,970,524	79.92	547	52,168,091	77.54
Totals	944	33,535,131	100.00	1277	33,746,498	100.00	1750	67,281,628	100.00

Index Characteristics

Attributes	FTSE Developed ex Eurozone Defensive	FTSE Developed ex Eurozone Dynamic	FTSE Developed ex Eurozone
Number of constituents	944	1277	1750
Net MCap (USDm)	33,535,131	33,746,498	67,281,628
Dividend Yield %	1.72	1.46	1.59
Constituent Sizes (Net MCap USDm)			
Average	35,525	26,426	38,447
Largest	3,144,856	3,230,790	3,445,241
Smallest	33	22	124
Median	5,975	5,538	8,468
Weight of Largest Constituent (%)	9.38	9.57	5.12
Top 10 Holdings (% Index MCap)	32.08	29.69	25.63

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