

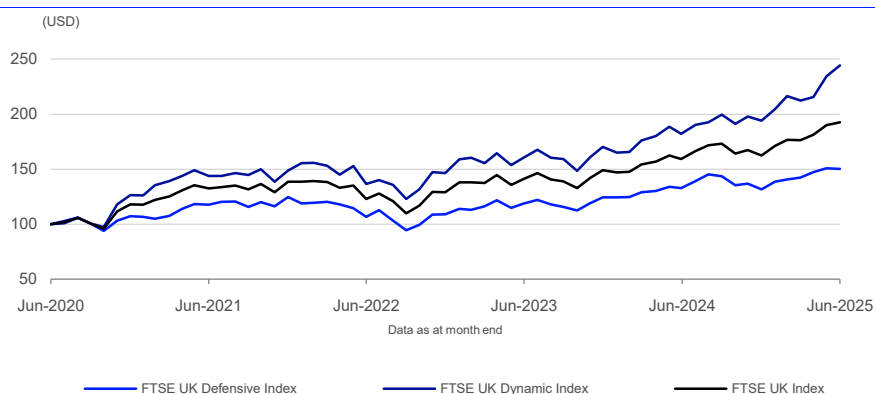
FTSE UK Defensive and Dynamic Indices

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 UK Defensive Index measures the performance of the investable securities in the large and mid cap UK defensive segment of the market, which includes relatively more stable securities. The FTSE UK Dynamic Index measures the performance of the investable securities in the large and mid cap UK 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.

5-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 UK Defensive Index	5.6	14.1	14.1	13.3	41.2	50.3	12.2	8.5	15.4	16.6	14.6
FTSE UK Dynamic Index	15.0	25.8	25.8	34.2	78.9	144.3	21.4	19.6	19.4	22.0	18.7
FTSE UK Index	9.3	18.6	18.6	21.1	56.8	92.8	16.2	14.0	16.0	18.4	15.8

* 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 UK Defensive Index	1.8	-7.5	22.9	-16.3	22.2	-19	16.5	-12.8	14.3	5.9
FTSE UK Dynamic Index	-10.9	-0.2	24.4	-15.7	25.8	-0.6	17.6	-1.6	16.2	14.2
FTSE UK Index	-6.3	-0.3	22.4	-14.5	22.8	-8.9	17.3	-6.9	15.5	9

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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE UK Defensive Index	0.8	0.7	0.6	0.2	-11.9	-19.0	-26.7	-41.4
FTSE UK Dynamic Index	1.7	1.0	1.0	0.4	-17.3	-17.4	-27.3	-44.2
FTSE UK Index	1.3	0.9	0.9	0.4	-13.2	-17.7	-25.8	-42.4

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

Top 10 Constituents - Defensive

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Shell	Oil, Gas and Coal	209,137	12.15
AstraZeneca	Pharmaceuticals and Biotechnology	207,687	12.06
Unilever	Personal Care, Drug and Grocery Stores	149,129	8.66
RELX	Software and Computer Services	99,163	5.76
BAE Systems	Aerospace and Defense	77,657	4.51
GSK	Pharmaceuticals and Biotechnology	76,973	4.47
London Stock Exchange Group	Finance and Credit Services	73,578	4.27
National Grid	Gas, Water and Multi-utilities	71,034	4.13
Rio Tinto	Industrial Metals and Mining	60,084	3.49
Compass Group	Consumer Services	57,304	3.33
Totals		1,081,747	62.82

Top 10 Constituents - Dynamic

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
HSBC Hldgs	Banks	212,990	18.12
Rolls-Royce Holdings	Aerospace and Defense	112,357	9.56
BP	Oil, Gas and Coal	79,815	6.79
Barclays	Banks	65,874	5.60
Lloyds Banking Group	Banks	63,193	5.37
Natwest Group	Banks	54,866	4.67
British American Tobacco	Tobacco	42,784	3.64
Glencore	Industrial Metals and Mining	41,602	3.54
Prudential	Life Insurance	32,533	2.77
Standard Chartered	Banks	31,346	2.67
Totals		737,360	62.72

INFORMATION

Index Universe

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

Index Launch

29 September 2011

Base Date

31 December 2010

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 UK Defensive			FTSE UK Dynamic			FTSE UK		
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	3	125,615	7.29	-	-	-	3	125,615	4.33
1510	Telecommunications	-	-	-	3	36,996	3.15	3	36,996	1.28
2010	Health Care	6	347,511	20.18	3	7,383	0.63	6	354,895	12.25
3010	Banks	-	-	-	5	428,269	36.43	5	428,269	14.78
3020	Financial Services	3	130,376	7.57	3	23,853	2.03	6	154,229	5.32
3030	Insurance	4	22,419	1.30	7	84,405	7.18	7	106,824	3.69
3510	Real Estate	3	15,235	0.88	4	21,903	1.86	5	37,137	1.28
4020	Consumer Products and Services	3	68,021	3.95	3	19,818	1.69	6	87,839	3.03
4030	Media	2	12,064	0.70	2	19,620	1.67	3	31,684	1.09
4040	Retailers	2	25,987	1.51	3	13,656	1.16	5	39,643	1.37
4050	Travel and Leisure	1	3,455	0.20	4	37,885	3.22	4	41,340	1.43
4510	Food, Beverage and Tobacco	6	171,645	9.97	2	44,635	3.80	6	216,279	7.46
4520	Personal Care, Drug and Grocery Stores	3	198,789	11.54	4	49,364	4.20	5	248,152	8.56
5020	Industrial Goods and Services	14	229,455	13.32	9	183,997	15.65	19	413,451	14.27
5510	Basic Resources	1	60,084	3.49	5	90,320	7.68	6	150,404	5.19
5520	Chemicals	1	471	0.03	1	5,073	0.43	1	5,544	0.19
6010	Energy	1	209,137	12.15	1	79,815	6.79	2	288,952	9.97
6510	Utilities	4	101,729	5.91	3	28,720	2.44	5	130,449	4.50
Totals		57	1,721,991	100.00	62	1,175,712	100.00	97	2,897,703	100.00

Index Characteristics

Attributes	FTSE UK Defensive	FTSE UK Dynamic	FTSE UK
Number of constituents	57	62	97
Net MCap (USDm)	1,721,991	1,175,712	2,897,703
Dividend Yield %	3.24	3.97	3.54
Constituent Sizes (Net MCap USDm)			
Average	30,210	18,963	29,873
Largest	209,137	212,990	212,990
Smallest	444	415	1,360
Median	10,313	8,394	10,412
Weight of Largest Constituent (%)	12.15	18.12	7.35
Top 10 Holdings (% Index MCap)	62.82	62.72	45.44

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