

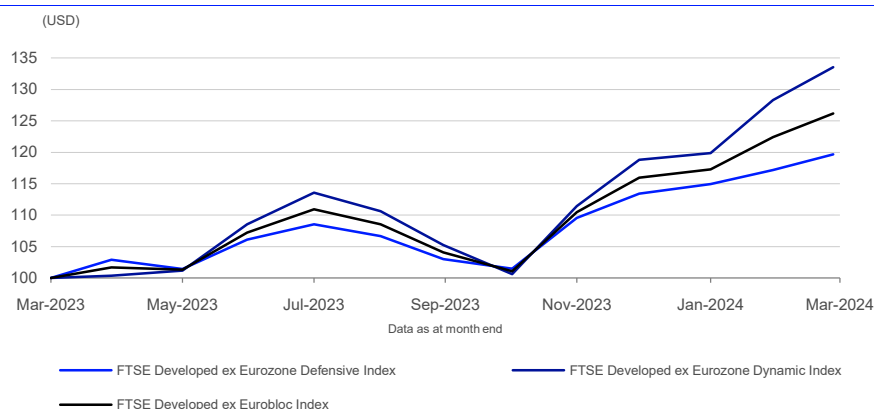
# FTSE Developed ex Eurozone Defensive and Dynamic Indices

Data as at: 29 March 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	5.6	16.3	5.6	19.7	27.3	65.2	8.4	10.6	8.3	13.6	15.5
FTSE Developed ex Eurozone Dynamic Index	12.5	26.9	12.5	33.6	31.6	102.1	9.6	15.1	12.6	19.0	21.1
FTSE Developed ex Eurobloc Index	8.9	21.3	8.9	26.2	29.2	82.3	8.9	12.8	10.0	15.8	17.8

\* 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

## 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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	United States	Software and Computer Services	3,127,258	10.27
Apple Inc.	United States	Technology Hardware and Equipment	2,041,331	6.71
Alphabet Class A	United States	Software and Computer Services	895,797	2.94
Alphabet Class C	United States	Software and Computer Services	763,295	2.51
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	544,769	1.79
Unitedhealth Group	United States	Health Care Providers	459,272	1.51
Visa	United States	Industrial Support Services	444,620	1.46
Mastercard CL A	United States	Industrial Support Services	399,344	1.31
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	1.30
Home Depot	United States	Retailers	383,177	1.26
Totals			9,453,382	31.06

Top 10 Constituents - Dynamic

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	United States	Technology Hardware and Equipment	2,144,325	7.18
Amazon.Com	United States	Retailers	1,623,121	5.44
Meta Platforms Inc	United States	Software and Computer Services	1,072,719	3.59
Broadcom	United States	Technology Hardware and Equipment	570,703	1.91
Tesla	United States	Automobiles and Parts	484,428	1.62
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	457,972	1.53
Apple Inc.	United States	Technology Hardware and Equipment	456,446	1.53
Exxon Mobil Corporation	United States	Oil, Gas and Coal	431,796	1.45
JPMorgan Chase & Co	United States	Banks	388,455	1.30
Advanced Micro Dev	United States	Technology Hardware and Equipment	288,945	0.97
Totals			7,918,910	26.52

ICB Supersector Breakdown

		FTSE Developed ex Eurozone Defensive			FTSE Developed ex Eurozone Dynamic			FTSE Developed ex Eurobloc		
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 %
Totals		0	0.00		0	0.00		0	0.00	

Country Breakdown

	FTSE Developed ex Eurozone Defensive			FTSE Developed ex Eurozone Dynamic			FTSE Developed ex Eurobloc		
Country	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	62	934,157	3.07	84	431,778	1.45	108	1,365,936	2.27
Canada	34	1,186,301	3.90	20	562,833	1.88	48	1,749,134	2.90
Denmark	7	463,715	1.52	12	124,829	0.42	17	588,544	0.98
Hong Kong	23	110,219	0.36	61	247,107	0.83	72	357,326	0.59
Israel	9	29,716	0.10	28	85,181	0.29	30	114,897	0.19
Japan	374	2,621,512	8.61	311	2,021,500	6.77	506	4,643,013	7.70
Korea	44	445,464	1.46	139	513,260	1.72	159	958,725	1.59
New Zealand	11	38,423	0.13	9	14,108	0.05	15	52,532	0.09
Norway	8	47,448	0.16	14	65,366	0.22	18	112,814	0.19
Poland	3	2,627	0.01	10	55,783	0.19	10	58,410	0.10
Singapore	30	190,207	0.62	15	30,988	0.10	36	221,195	0.37
Sweden	33	286,650	0.94	38	272,525	0.91	52	559,175	0.93
Switzerland	43	1,161,023	3.81	28	418,286	1.40	52	1,579,309	2.62
UK	58	1,534,344	5.04	77	1,064,969	3.57	103	2,599,313	4.31
USA	290	21,384,150	70.26	468	23,955,484	80.22	578	45,339,634	75.19
Totals	1029	30,435,957	100.00	1314	29,863,998	100.00	1804	60,299,955	100.00

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

Index Characteristics

Attributes	FTSE Developed ex Eurozone Defensive	FTSE Developed ex Eurozone Dynamic	FTSE Developed ex Eurobloc
Number of constituents	1029	1314	1804
Net MCap (USDm)	30,435,957	29,863,998	60,299,955
Dividend Yield %	1.87	1.55	1.71
Constituent Sizes (Net MCap USDm)			
Average	29,578	22,728	33,426
Largest	3,127,258	2,144,325	3,127,258
Smallest	13	33	136
Median	5,261	5,665	8,223
Weight of Largest Constituent (%)	10.27	7.18	5.19
Top 10 Holdings (% Index MCap)	31.06	26.52	23.10

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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