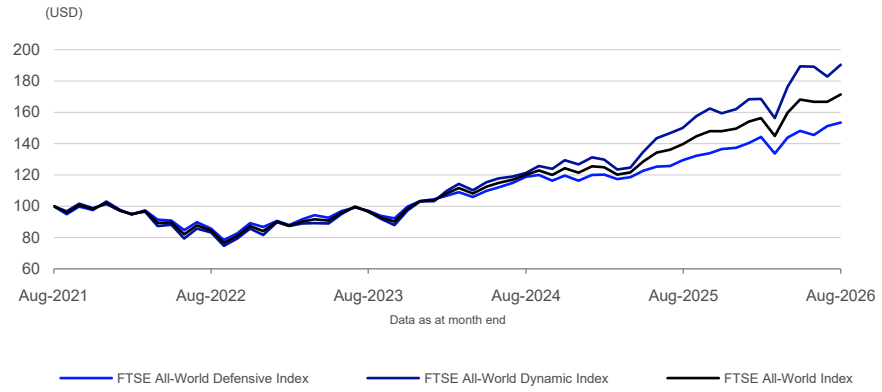
FTSE All-World Defensive and Dynamic Indices

Data as at: 31 August 2026

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 All-World Defensive Index measures the performance of the investable securities in the large and mid cap defensive segment of the market, which includes relatively more stable securities. The FTSE All-World Dynamic Index measures the performance of the investable securities in the large and mid cap 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 All-World Defensive Index	3.6	6.4	11.8	18.5	57.9	53.5	16.4	8.9	8.5	10.0	13.4
FTSE All-World Dynamic Index	0.6	13.0	17.4	26.9	97.2	90.5	25.4	13.8	15.9	16.7	17.4
FTSE All-World Index	2.0	9.6	14.6	22.8	77.0	71.6	21.0	11.4	11.2	12.7	14.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World Defensive Index	6.7	23.2	-4.7	27.2	10.2	21.3	-15.8	19.1	12.6	17.9
FTSE All-World Dynamic Index	10.1	25.9	-13	27.7	23.4	16.6	-19.5	26.2	22.9	27.9
FTSE All-World Index	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

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 All-World Defensive Index	2.1	1.7	0.7	0.9	-8.6	-11.8	-24.7	-31.8
FTSE All-World Dynamic Index	1.6	1.6	0.8	0.9	-10.2	-19.2	-28.3	-35.6
FTSE All-World Index	2.0	1.7	0.8	0.9	-9.3	-15.6	-26.0	-33.7

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	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	United States	Technology Hardware and Equipment	4,569,840	8.79
Microsoft Corp	United States	Software and Computer Services	3,759,658	7.23
Alphabet Class A	United States	Software and Computer Services	1,972,503	3.79
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,840,184	3.54
Alphabet Class C	United States	Software and Computer Services	1,590,882	3.06
Samsung Electronics	South Korea	Telecommunications Equipment	791,618	1.52
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	689,224	1.32
Amazon.Com	United States	Retailers	662,498	1.27
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	639,026	1.23
Visa	United States	Industrial Support Services	624,881	1.20
Totals			**17,140,313**	**32.95**

Top 10 Constituents - Dynamic

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	United States	Technology Hardware and Equipment	5,137,673	9.31
Amazon.Com	United States	Retailers	1,851,299	3.36
Broadcom	United States	Technology Hardware and Equipment	1,718,651	3.11
Micron Technology	United States	Technology Hardware and Equipment	1,078,080	1.95
Tesla	United States	Automobiles and Parts	1,072,249	1.94
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	921,237	1.67
Advanced Micro Dev	United States	Technology Hardware and Equipment	763,799	1.38
SK Hynix	South Korea	Technology Hardware and Equipment	677,316	1.23
Meta Platforms Inc	United States	Software and Computer Services	667,638	1.21
AbbVie Inc	United States	Pharmaceuticals and Biotechnology	452,883	0.82
Totals			**14,340,824**	**25.99**

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 All-World Defensive			FTSE All-World Dynamic			FTSE All-World		
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	142	16,944,731	32.57	414	19,595,921	35.52	469	36,540,652	34.09
1510	Telecommunications	72	2,480,392	4.77	83	1,084,129	1.96	129	3,564,521	3.33
2010	Health Care	163	4,664,230	8.97	249	3,888,402	7.05	322	8,552,632	7.98
3010	Banks	171	3,789,076	7.28	214	5,237,986	9.49	292	9,027,062	8.42
3020	Financial Services	77	2,388,318	4.59	189	2,172,740	3.94	227	4,561,058	4.26
3030	Insurance	87	2,144,950	4.12	82	868,209	1.57	131	3,013,159	2.81
3510	Real Estate	128	900,301	1.73	165	966,393	1.75	226	1,866,694	1.74
4010	Automobiles and Parts	42	220,150	0.42	110	1,983,797	3.60	128	2,203,946	2.06
4020	Consumer Products and Services	85	821,283	1.58	144	1,181,123	2.14	177	2,002,406	1.87
4030	Media	27	118,189	0.23	47	768,552	1.39	59	886,741	0.83
4040	Retailers	56	2,751,960	5.29	72	2,569,016	4.66	102	5,320,976	4.96
4050	Travel and Leisure	39	498,811	0.96	97	921,083	1.67	113	1,419,894	1.32
4510	Food, Beverage and Tobacco	138	2,237,951	4.30	118	351,637	0.64	197	2,589,589	2.42
4520	Personal Care, Drug and Grocery Stores	68	1,070,960	2.06	60	513,627	0.93	99	1,584,587	1.48
5010	Construction and Materials	71	632,669	1.22	121	645,912	1.17	151	1,278,581	1.19
5020	Industrial Goods and Services	312	5,698,891	10.96	505	6,213,564	11.26	640	11,912,455	11.11
5510	Basic Resources	43	680,178	1.31	212	1,847,942	3.35	225	2,528,120	2.36
5520	Chemicals	63	707,622	1.36	126	448,800	0.81	162	1,156,422	1.08
6010	Energy	67	1,630,820	3.14	159	2,817,117	5.11	183	4,447,937	4.15
6510	Utilities	126	1,636,607	3.15	184	1,097,835	1.99	232	2,734,442	2.55
Totals		**1977**	**52,018,088**	**100.00**	**3351**	**55,173,784**	**100.00**	**4264**	**107,191,872**	**100.00**

Country/Market Breakdown

	FTSE All-World Defensive			FTSE All-World Dynamic			FTSE All-World		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	64	1,175,557	2.26	76	553,466	1.00	105	1,729,023	1.61
Austria	6	15,693	0.03	6	77,748	0.14	9	93,441	0.09
Belgium	9	70,520	0.14	11	198,070	0.36	14	268,589	0.25
Brazil	32	135,400	0.26	53	319,875	0.58	66	455,275	0.42
Canada	55	1,979,991	3.81	48	1,237,192	2.24	85	3,217,183	3.00
Chile	13	23,801	0.05	18	50,054	0.09	21	73,855	0.07
China	336	561,122	1.08	1186	2,374,090	4.30	1278	2,935,212	2.74
Colombia	3	1,570	0.00	6	25,703	0.05	6	27,273	0.03
Czech Rep.	4	15,544	0.03	2	498	0.00	4	16,042	0.01
Denmark	6	58,215	0.11	13	315,629	0.57	17	373,844	0.35
Egypt	1	3,215	0.01	2	5,194	0.01	2	8,409	0.01
Finland	8	141,545	0.27	9	124,364	0.23	14	265,909	0.25
France	37	1,243,838	2.39	38	894,574	1.62	57	2,138,412	1.99
Germany	30	960,588	1.85	45	1,077,822	1.95	63	2,038,410	1.90
Greece	13	13,042	0.03	25	84,421	0.15	30	97,463	0.09
Hong Kong	24	131,405	0.25	56	373,589	0.68	66	504,993	0.47
Hungary	3	14,925	0.03	3	33,282	0.06	6	48,207	0.04
Iceland	5	3,836	0.01	5	3,491	0.01	7	7,326	0.01
India	135	849,418	1.63	218	844,967	1.53	278	1,694,385	1.58
Indonesia	15	35,317	0.07	28	40,805	0.07	36	76,122	0.07
Ireland	3	21,886	0.04	4	66,622	0.12	5	88,508	0.08
Israel	13	115,552	0.22	37	206,257	0.37	44	321,810	0.30
Italy	21	213,878	0.41	27	640,554	1.16	36	854,431	0.80
Japan	331	2,759,104	5.30	292	3,654,163	6.62	475	6,413,267	5.98
Korea	41	1,040,082	2.00	147	1,637,630	2.97	157	2,677,711	2.50
Kuwait	7	66,065	0.13	4	4,804	0.01	8	70,869	0.07
Malaysia	28	130,530	0.25	19	38,044	0.07	38	168,574	0.16
Mexico	22	129,658	0.25	22	107,935	0.20	34	237,593	0.22
Netherlands	16	348,617	0.67	24	873,222	1.58	29	1,221,839	1.14
New Zealand	9	41,918	0.08	7	12,597	0.02	11	54,516	0.05
Norway	8	70,347	0.14	10	84,807	0.15	15	155,154	0.14
Philippines	17	14,395	0.03	16	28,738	0.05	23	43,133	0.04
Poland	2	5,357	0.01	10	117,655	0.21	10	123,013	0.11
Portugal	2	18,219	0.04	4	29,544	0.05	5	47,763	0.04
Qatar	14	59,484	0.11	6	5,345	0.01	17	64,829	0.06
Romania	3	11,604	0.02	4	3,257	0.01	6	14,862	0.01
Saudi Arabia	41	222,333	0.43	47	125,670	0.23	64	348,003	0.32
Singapore	31	373,513	0.72	15	30,379	0.06	36	403,892	0.38
South Africa	23	135,525	0.26	29	291,599	0.53	41	427,124	0.40
Spain	12	328,100	0.63	18	609,719	1.11	24	937,819	0.87
Sweden	41	552,532	1.06	31	210,167	0.38	54	762,699	0.71
Switzerland	36	1,555,556	2.99	26	566,928	1.03	50	2,122,484	1.98
Taiwan	66	2,486,758	4.78	99	1,055,419	1.91	132	3,542,177	3.30
Thailand	19	75,844	0.15	34	87,854	0.16	44	163,698	0.15
Turkiye	1	20	0.00	115	107,960	0.20	115	107,980	0.10
UAE	21	82,138	0.16	26	90,073	0.16	34	172,211	0.16
UK	58	1,845,850	3.55	66	1,583,752	2.87	93	3,429,602	3.20
USA	292	31,878,682	61.28	364	34,268,255	62.11	500	66,146,937	61.71
Totals	**1977**	**52,018,088**	**100.00**	**3351**	**55,173,784**	**100.00**	**4264**	**107,191,872**	**100.00**

Index Characteristics

Attributes	FTSE All-World Defensive	FTSE All-World Dynamic	FTSE All-World
Number of constituents	1977	3351	4264
Net MCap (USDm)	52,018,088	55,173,784	107,191,872
Dividend Yield %	1.77	1.39	1.57
Constituent Sizes (Net MCap USDm)			
Average	26,312	16,465	25,139
Largest	4,569,840	5,137,673	5,137,673
Smallest	5	6	44
Median	3,103	1,931	3,117
Weight of Largest Constituent (%)	8.79	9.31	4.79
Top 10 Holdings (% Index MCap)	32.95	25.99	23.73

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