

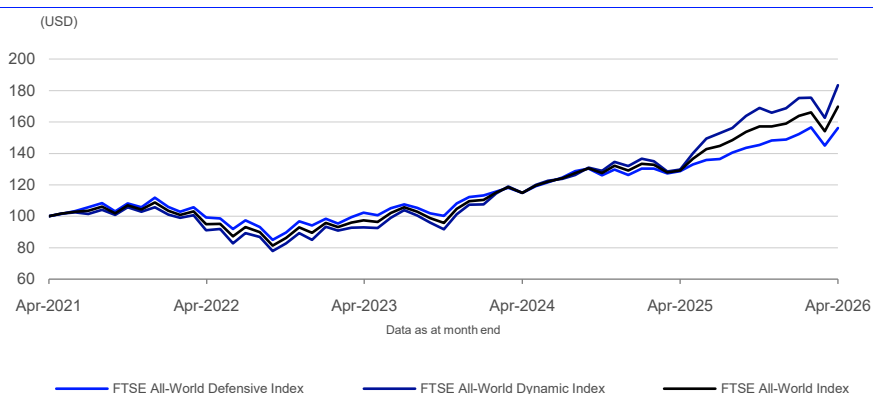
FTSE All-World Defensive and Dynamic Indices

Data as at: 30 April 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	2.5	7.4	4.8	21.3	52.6	56.1	15.1	9.3	8.3	9.9	13.3
FTSE All-World Dynamic Index	4.7	8.5	8.7	41.3	97.5	83.5	25.5	12.9	13.7	15.2	17.0
FTSE All-World Index	3.6	8.0	6.8	31.4	74.2	69.7	20.3	11.2	10.4	12.0	14.8

* 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)	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	2.5	1.5	0.7	0.9	-8.6	-11.8	-24.7	-31.8
FTSE All-World Dynamic Index	2.9	1.7	0.8	0.8	-10.2	-19.2	-28.3	-35.6
FTSE All-World Index	2.9	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	3,901,439	7.92
Microsoft Corp	United States	Software and Computer Services	3,018,274	6.13
Alphabet Class A	United States	Software and Computer Services	2,232,325	4.53
Alphabet Class C	United States	Software and Computer Services	1,804,145	3.66
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,635,996	3.32
Amazon.Com	United States	Retailers	668,764	1.36
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	640,948	1.30
Samsung Electronics	South Korea	Telecommunications Equipment	632,664	1.28
Meta Platforms Inc	United States	Software and Computer Services	624,047	1.27
Walmart	United States	Retailers	572,847	1.16
Totals			15,731,450	31.95

Top 10 Constituents - Dynamic

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Totals			0	0.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World Defensive			FTSE All-World Dynamic			FTSE All-World		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	140	15,525,253	31.53	407	17,053,783	33.40	461	32,579,036	32.48
1510	Telecommunications	72	2,213,777	4.50	83	1,046,718	2.05	129	3,260,495	3.25
2010	Health Care	164	4,270,968	8.67	249	3,413,697	6.69	323	7,684,665	7.66
3010	Banks	169	3,468,893	7.05	213	4,607,315	9.02	290	8,076,208	8.05
3020	Financial Services	78	2,264,652	4.60	185	1,970,306	3.86	224	4,234,957	4.22
3030	Insurance	87	1,973,161	4.01	82	812,043	1.59	131	2,785,204	2.78
3510	Real Estate	129	913,716	1.86	165	993,738	1.95	227	1,907,454	1.90
4010	Automobiles and Parts	42	207,295	0.42	112	2,006,064	3.93	130	2,213,359	2.21
4020	Consumer Products and Services	84	829,471	1.68	143	1,101,263	2.16	177	1,930,734	1.92
4030	Media	27	107,290	0.22	48	807,996	1.58	60	915,285	0.91
4040	Retailers	56	2,956,343	6.00	72	2,572,483	5.04	102	5,528,826	5.51
4050	Travel and Leisure	39	507,481	1.03	97	877,859	1.72	113	1,385,340	1.38
4510	Food, Beverage and Tobacco	138	2,175,094	4.42	118	359,251	0.70	197	2,534,345	2.53
4520	Personal Care, Drug and Grocery Stores	68	1,064,287	2.16	59	439,897	0.86	99	1,504,184	1.50
5010	Construction and Materials	71	685,605	1.39	121	720,433	1.41	151	1,406,038	1.40
5020	Industrial Goods and Services	310	5,388,984	10.95	506	6,136,755	12.02	639	11,525,739	11.49
5510	Basic Resources	42	596,154	1.21	216	1,698,722	3.33	229	2,294,876	2.29
5520	Chemicals	64	718,563	1.46	124	420,702	0.82	161	1,139,264	1.14
6010	Energy	68	1,646,638	3.34	162	2,819,560	5.52	186	4,466,198	4.45
6510	Utilities	128	1,722,497	3.50	188	1,204,024	2.36	236	2,926,521	2.92
Totals		1976	49,236,120	100.00	3350	51,062,608	100.00	4265	100,298,729	100.00

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

Country/Market Breakdown

Country/Market	FTSE All-World Defensive			FTSE All-World Dynamic			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	65	1,122,501	2.28	77	526,888	1.03	106	1,649,389	1.64
Austria	6	14,441	0.03	6	62,600	0.12	9	77,041	0.08
Belgium	9	66,271	0.13	11	179,059	0.35	14	245,330	0.24
Brazil	33	152,630	0.31	54	358,814	0.70	67	511,444	0.51
Canada	55	1,881,935	3.82	47	1,185,815	2.32	84	3,067,750	3.06
Chile	13	23,744	0.05	18	48,241	0.09	21	71,985	0.07
China	335	547,957	1.11	1183	2,481,009	4.86	1275	3,028,966	3.02
Colombia	3	1,239	0.00	6	20,806	0.04	6	22,045	0.02
Czech Rep.	4	14,485	0.03	2	570	0.00	4	15,055	0.02
Denmark	6	52,307	0.11	13	297,368	0.58	17	349,675	0.35
Egypt	1	2,914	0.01	2	4,739	0.01	2	7,652	0.01
Finland	8	136,468	0.28	9	137,405	0.27	14	273,873	0.27
France	37	1,247,554	2.53	38	848,228	1.66	57	2,095,782	2.09
Germany	30	858,137	1.74	46	1,073,770	2.10	64	1,931,908	1.93
Greece	13	11,363	0.02	25	64,160	0.13	30	75,524	0.08
Hong Kong	24	135,721	0.28	56	359,848	0.70	66	495,569	0.49
Hungary	3	13,965	0.03	3	31,497	0.06	6	45,462	0.05
Iceland	5	4,008	0.01	5	3,377	0.01	7	7,385	0.01
India	131	845,606	1.72	216	800,997	1.57	276	1,646,602	1.64
Indonesia	16	38,991	0.08	31	52,025	0.10	39	91,016	0.09
Ireland	3	18,769	0.04	4	59,248	0.12	5	78,016	0.08
Israel	13	117,880	0.24	36	218,878	0.43	43	336,758	0.34
Italy	21	211,798	0.43	28	584,637	1.14	37	796,436	0.79
Japan	332	2,595,495	5.27	292	3,235,258	6.34	477	5,830,753	5.81
Korea	41	839,148	1.70	145	1,433,431	2.81	155	2,272,579	2.27
Kuwait	7	68,838	0.14	4	5,196	0.01	8	74,034	0.07
Malaysia	28	130,784	0.27	19	37,468	0.07	38	168,252	0.17
Mexico	22	127,644	0.26	22	111,713	0.22	34	239,357	0.24
Netherlands	16	322,468	0.65	24	772,205	1.51	29	1,094,673	1.09
New Zealand	9	37,657	0.08	7	10,883	0.02	11	48,539	0.05
Norway	8	70,472	0.14	10	81,647	0.16	15	152,119	0.15
Philippines	17	15,153	0.03	16	26,982	0.05	23	42,135	0.04
Poland	2	4,793	0.01	10	101,492	0.20	10	106,285	0.11
Portugal	2	19,243	0.04	4	27,969	0.05	5	47,212	0.05
Qatar	14	63,018	0.13	6	5,626	0.01	17	68,644	0.07
Romania	3	11,045	0.02	4	2,485	0.00	6	13,530	0.01
Saudi Arabia	41	225,101	0.46	47	122,956	0.24	64	348,057	0.35
Singapore	32	309,669	0.63	16	30,280	0.06	37	339,949	0.34
South Africa	23	127,305	0.26	29	276,946	0.54	41	404,251	0.40
Spain	12	311,678	0.63	18	515,365	1.01	24	827,043	0.82
Sweden	41	524,302	1.06	31	208,273	0.41	54	732,575	0.73
Switzerland	36	1,526,237	3.10	26	505,734	0.99	50	2,031,971	2.03
Taiwan	66	2,123,193	4.31	99	867,066	1.70	132	2,990,259	2.98
Thailand	19	69,120	0.14	34	90,100	0.18	44	159,220	0.16
Turkiye	1	25	0.00	115	111,043	0.22	115	111,067	0.11
UAE	21	77,360	0.16	26	87,650	0.17	34	165,010	0.16
UK	58	1,852,047	3.76	66	1,476,899	2.89	93	3,328,946	3.32
USA	291	30,263,645	61.47	364	31,517,961	61.72	500	61,781,605	61.60
Totals	1976	49,236,120	100.00	3350	51,062,608	100.00	4265	100,298,729	100.00

Index Characteristics

Attributes	FTSE All-World Defensive	FTSE All-World Dynamic	FTSE All-World
Number of constituents	1976	3350	4265
Net MCap (USDm)	49,236,120	51,062,608	100,298,729
Dividend Yield %	1.86	1.43	1.65
Constituent Sizes (Net MCap USDm)			
Average	24,917	15,243	23,517
Largest	3,901,439	4,661,502	4,661,502
Smallest	6	6	48
Median	3,024	1,871	3,087
Weight of Largest Constituent (%)	7.92	9.13	4.65
Top 10 Holdings (% Index MCap)	31.95	25.49	24.05

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