

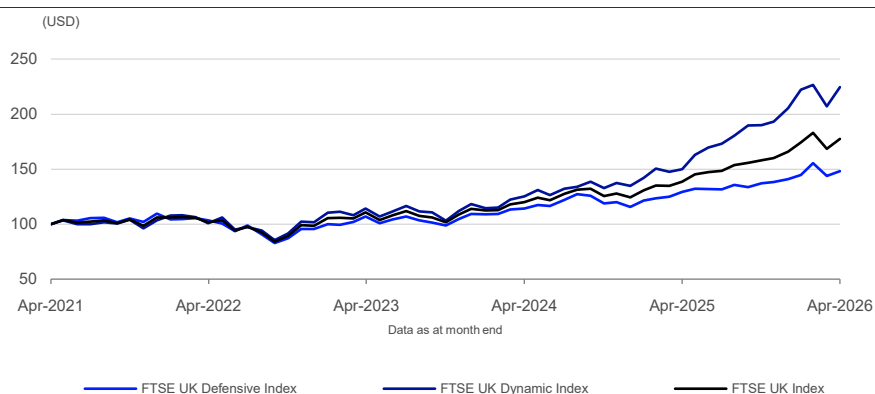
# FTSE UK Defensive and Dynamic Indices

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 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 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	2.3	8.0	5.1	14.6	38.6	48.1	11.5	8.2	11.6	14.6	14.0
FTSE UK Dynamic Index	1.1	18.3	9.3	49.9	96.5	124.6	25.3	17.6	17.3	20.0	17.5
FTSE UK Index	1.8	12.3	6.9	28.1	60.4	77.5	17.1	12.2	12.9	16.1	14.7

\* 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 UK Defensive Index	-7.5	22.9	-16.3	22.2	-19	16.5	-12.8	14.3	5.9	21.9
FTSE UK Dynamic Index	-0.2	24.4	-15.7	25.8	-0.6	17.6	-1.6	16.2	14.2	52.3
FTSE UK Index	-0.3	22.4	-14.5	22.8	-8.9	17.3	-6.9	15.5	9	33.6

## 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	1.2	0.8	0.6	0.3	-9.1	-11.9	-26.7	-41.4
FTSE UK Dynamic Index	2.8	1.3	1.0	0.7	-11.8	-17.3	-27.3	-44.2
FTSE UK Index	2.1	1.0	0.8	0.5	-9.7	-13.2	-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 %
AstraZeneca	Pharmaceuticals and Biotechnology	283,845	15.33
Shell	Oil, Gas and Coal	256,992	13.88
Unilever	Personal Care, Drug and Grocery Stores	125,123	6.76
GSK	Pharmaceuticals and Biotechnology	104,619	5.65
Rio Tinto	Industrial Metals and Mining	103,132	5.57
National Grid	Gas, Water and Multi-utilities	88,212	4.76
HSBC Hldgs	Banks	76,709	4.14
RELX	Software and Computer Services	66,235	3.58
British American Tobacco	Tobacco	63,442	3.43
London Stock Exchange Group	Finance and Credit Services	62,933	3.40
<b>Totals</b>		<b>1,231,240</b>	<b>66.48</b>

## Top 10 Constituents - Dynamic

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
HSBC Hldgs	Banks	237,781	16.10
Rolls-Royce Holdings	Aerospace and Defense	136,101	9.22
BP	Oil, Gas and Coal	124,286	8.42
Barclays	Banks	81,508	5.52
Glencore	Industrial Metals and Mining	81,010	5.49
Lloyds Banking Group	Banks	80,091	5.42
Natwest Group	Banks	63,500	4.30
British American Tobacco	Tobacco	60,098	4.07
Anglo American	Industrial Metals and Mining	51,825	3.51
BAE Systems	Aerospace and Defense	49,983	3.38
<b>Totals</b>		<b>966,184</b>	<b>65.42</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE UK Defensive			FTSE UK Dynamic			FTSE UK		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
<b>Totals</b>		<b>0</b>	<b>0.00</b>		<b>0</b>	<b>0.00</b>		<b>0</b>	<b>0.00</b>	

## Index Characteristics

Attributes	FTSE UK Defensive	FTSE UK Dynamic	FTSE UK
Number of constituents	58	66	93
Net MCap (USDm)	1,852,047	1,476,899	3,328,946
Dividend Yield %	3.05	3.10	3.07
Constituent Sizes (Net MCap USDm)			
Average	31,932	22,377	35,795
Largest	283,845	237,781	314,490
Smallest	314	900	2,177
Median	10,387	7,805	12,067
Weight of Largest Constituent (%)	15.33	16.10	9.45
Top 10 Holdings (% Index MCap)	66.48	65.42	49.88

## 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

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