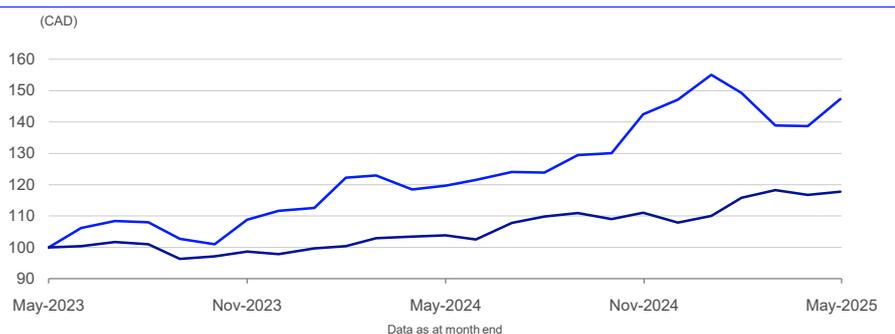


FTSE Developed ex Korea Capped 100% Hedged to CAD Sector Indices

Data as at: 30 May 2025

The FTSE Developed ex Korea Capped 100% Hedged to CAD Sector Indices include large and mid cap companies in the FTSE Developed ex Korea index classified in the relevant sector in accordance with the Industry Classification Benchmark system, while imposing a cap of 10% on issuers included in the index. The hedged to CAD indices are designed to help Canadian investors minimize the currency risk of holding stocks traded in foreign currencies. For extended histories please contact info@ftserussell.com.

2Y Performance - Total Return



FEATURES

Coverage

Derived from the FTSE Developed ex Korea index, which represents large and mid cap companies in Developed markets excluding Korea.

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Capping

The indices will be capped quarterly, with no stock having a weight greater than 10% of the index.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indices are calculated based on price and total return methodologies and 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.

Performance and Volatility - Total Return

| Index (CAD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|---|----------|-----|-----|------|------|------|--------------|------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Developed ex Korea Consumer Discretionary Capped Index | -1.3 | 3.4 | 0.2 | 23.1 | 67.3 | 90.7 | 18.7 | 13.8 | 17.9 | 16.4 | 16.5 |
| FTSE Developed ex Korea Consumer Staples Capped Index | 1.6 | 6.1 | 9.2 | 13.4 | 25.4 | 43.7 | 7.8 | 7.5 | 11.2 | 10.6 | 10.1 |

* 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 % (CAD) | 2020 | 2021 | 2022 | 2023 | 2024 |
|---|------|------|-------|------|------|
| FTSE Developed ex Korea Consumer Discretionary Capped Index | 30.3 | 15.2 | -24.4 | 28.7 | 31.8 |
| FTSE Developed ex Korea Consumer Staples Capped Index | 5.1 | 12.5 | 3.8 | -3.1 | 10.3 |

Return/Risk Ratio and Drawdown - Total Return

| Index (CAD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|-------------------|-----|-----|------|--------------|-------|-------|------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Developed ex Korea Consumer Discretionary Capped Index | 1.3 | 1.2 | 0.8 | - | -19.5 | -19.5 | -32.1 | - |
| FTSE Developed ex Korea Consumer Staples Capped Index | 1.3 | 0.8 | 0.7 | - | -6.9 | -11.8 | -11.8 | - |

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

Top 10 Constituents - Consumer Discretionary

| Constituent | Country/Market | ICB Sector | Net MCap (CADm) | Wgt % |
|-----------------------|----------------|-----------------------|------------------|--------------|
| Tesla | United States | Automobiles and Parts | 1,322,093 | 10.31 |
| Amazon.Com | United States | Retailers | 1,200,520 | 9.36 |
| Netflix Inc | United States | Media | 709,212 | 5.53 |
| Costco Wholesale Corp | United States | Retailers | 633,159 | 4.94 |
| Walmart | United States | Retailers | 588,284 | 4.59 |
| Home Depot | United States | Retailers | 501,569 | 3.91 |
| McDonalds Corp | United States | Travel and Leisure | 310,490 | 2.42 |
| Toyota Motor | Japan | Automobiles and Parts | 305,299 | 2.38 |
| Disney (Walt) Company | United States | Media | 281,832 | 2.20 |
| Booking Holdings | United States | Travel and Leisure | 250,846 | 1.96 |
| Totals | | | 6,103,305 | 47.59 |

Top 10 Constituents - Consumer Staples

| Constituent | Country/Market | ICB Sector | Net MCap (CADm) | Wgt % |
|-----------------------------|----------------|--|------------------|--------------|
| Procter & Gamble | United States | Personal Care, Drug and Grocery Stores | 495,853 | 9.60 |
| Philip Morris International | United States | Tobacco | 385,444 | 7.46 |
| Coca-Cola | United States | Beverages | 384,296 | 7.44 |
| Nestle | Switzerland | Food Producers | 377,404 | 7.31 |
| Pepsico | United States | Beverages | 248,127 | 4.80 |
| Unilever | United Kingdom | Personal Care, Drug and Grocery Stores | 212,695 | 4.12 |
| Altria Group | United States | Tobacco | 141,116 | 2.73 |
| McKesson | United States | Personal Care, Drug and Grocery Stores | 125,390 | 2.43 |
| Mondelez International Inc. | United States | Food Producers | 124,078 | 2.40 |
| British American Tobacco | United Kingdom | Tobacco | 122,197 | 2.37 |
| Totals | | | 2,616,600 | 50.67 |

INFORMATION**Index Universe**

FTSE Developed ex Korea Index

Base Date

30 December 2016

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Indices calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

CAD

Review Dates

Semi-annually in March and September

Country/Market Breakdown

| Country/Market | FTSE Developed ex Korea Consumer Discretionary Capped | | | FTSE Developed ex Korea Consumer Staples Capped | | |
|----------------|---|-------------------|---------------|---|------------------|---------------|
| | No. of Cons | Net MCap (CADm) | Wgt % | No. of Cons | Net MCap (CADm) | Wgt % |
| Australia | 9 | 153,550 | 1.20 | 6 | 79,083 | 1.53 |
| Belgium | 1 | 5,835 | 0.05 | 2 | 100,568 | 1.95 |
| Canada | 4 | 147,221 | 1.15 | 3 | 69,707 | 1.35 |
| Denmark | 1 | 19,590 | 0.15 | 1 | 17,905 | 0.35 |
| Finland | - | - | - | 1 | 8,992 | 0.17 |
| France | 14 | 593,458 | 4.63 | 3 | 111,383 | 2.16 |
| Germany | 16 | 279,742 | 2.18 | 1 | 18,517 | 0.36 |
| Hong Kong | 16 | 49,360 | 0.38 | 6 | 21,528 | 0.42 |
| Ireland | - | - | - | 2 | 28,604 | 0.55 |
| Israel | 1 | 1,369 | 0.01 | 2 | 4,423 | 0.09 |
| Italy | 5 | 139,302 | 1.09 | 1 | 4,283 | 0.08 |
| Japan | 100 | 1,519,171 | 11.85 | 46 | 387,035 | 7.49 |
| Netherlands | 3 | 94,366 | 0.74 | 5 | 131,731 | 2.55 |
| New Zealand | 1 | 749 | 0.01 | - | - | - |
| Norway | - | - | - | 3 | 25,587 | 0.50 |
| Poland | 2 | 14,348 | 0.11 | 1 | 9,695 | 0.19 |
| Portugal | - | - | - | 1 | 9,509 | 0.18 |
| Singapore | 4 | 19,450 | 0.15 | 3 | 11,640 | 0.23 |
| Spain | 1 | 78,174 | 0.61 | - | - | - |
| Sweden | 3 | 26,527 | 0.21 | 3 | 34,879 | 0.68 |
| Switzerland | 4 | 152,457 | 1.19 | 5 | 428,602 | 8.30 |
| UK | 19 | 285,326 | 2.22 | 11 | 650,910 | 12.60 |
| USA | 78 | 9,244,609 | 72.08 | 34 | 3,009,706 | 58.28 |
| Totals | 282 | 12,824,604 | 100.00 | 140 | 5,164,287 | 100.00 |

Index Characteristics

| Attributes | FTSE Developed ex Korea Consumer Discretionary Capped | FTSE Developed ex Korea Consumer Staples Capped |
|-----------------------------------|---|---|
| Number of constituents | 282 | 140 |
| Net MCap (CADm) | 12,824,604 | 5,164,287 |
| Dividend Yield % | 1.20 | 3.06 |
| Constituent Sizes (Net MCap CADm) | | |
| Average | 45,477 | 36,888 |
| Largest | 1,322,093 | 495,853 |
| Smallest | 571 | 1,098 |
| Median | 9,827 | 11,358 |
| Weight of Largest Constituent (%) | 10.31 | 9.60 |
| Top 10 Holdings (% Index MCap) | 47.59 | 50.67 |

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