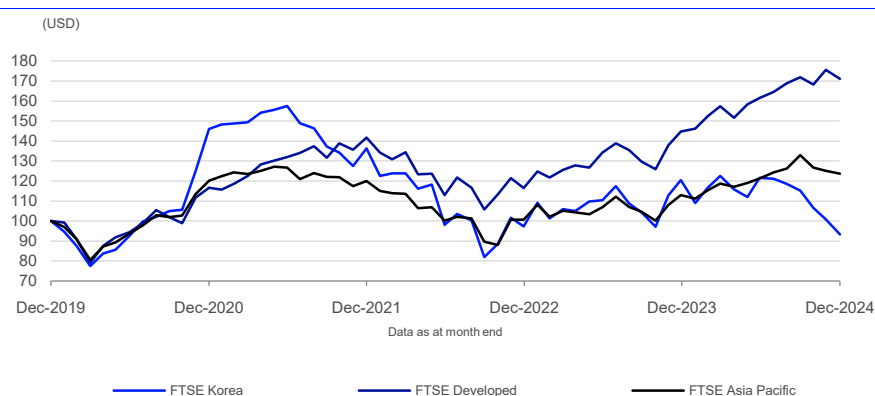


FTSE Korea Index

Data as at: 31 December 2024

The FTSE Korea Index is a market-capitalization weighted index representing the performance of large and mid-cap Korean companies, that are constituents of the FTSE All-World Index. The FTSE All-World Index in turn represents the large and mid-cap companies within the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

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 Korea | -19.0 | -23.2 | -22.6 | -22.6 | -31.6 | -6.7 | -11.9 | -1.4 | 24.4 | 24.1 | 26.5 |
| FTSE Developed | -0.5 | 5.9 | 18.2 | 18.2 | 20.8 | 71.1 | 6.5 | 11.3 | 10.6 | 16.4 | 17.9 |
| FTSE Asia Pacific | -6.9 | 2.0 | 9.5 | 9.5 | 3.1 | 23.8 | 1.0 | 4.4 | 14.4 | 15.6 | 16.3 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|-------------------|------|------|------|-------|------|------|------|-------|------|-------|
| FTSE Korea | -6.1 | 9.0 | 48.5 | -20.7 | 12.7 | 46.1 | -6.7 | -28.7 | 23.9 | -22.6 |
| FTSE Developed | -0.3 | 8.2 | 23.9 | -8.6 | 28.0 | 16.7 | 21.4 | -17.8 | 24.2 | 18.2 |
| FTSE Asia Pacific | -0.8 | 5.6 | 30.9 | -13.5 | 19.2 | 20.1 | -0.1 | -16.1 | 12.3 | 9.5 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-------------------|-------------------|------|------|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Korea | -0.9 | -0.4 | -0.1 | 0.1 | -26.3 | -40.3 | -49.5 | -49.5 |
| FTSE Developed | 1.7 | 0.5 | 0.6 | 0.7 | -8.2 | -26.1 | -34.0 | -34.0 |
| FTSE Asia Pacific | 0.6 | 0.1 | 0.3 | 0.4 | -11.2 | -29.0 | -34.4 | -34.4 |

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

Drawdown – based on daily data

FEATURES

Coverage

Large and mid cap stocks in the FTSE Global Equity Index Series universe with a FTSE nationality of Korea.

Objective

The index is designed for use in the creation of index tracking funds 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

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies. Both gross and net of tax indexes are available.

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

| Constituent | Country/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|--------------------------|----------------|-----------------------------------|-----------------|-------|
| Samsung Electronics | Korea | Telecommunications Equipment | 171,959 | 23.84 |
| SK Hynix | Korea | Technology Hardware and Equipment | 63,600 | 8.82 |
| Samsung Electronics Pfd. | Korea | Telecommunications Equipment | 24,706 | 3.43 |
| Hyundai Motor | Korea | Automobiles and Parts | 19,622 | 2.72 |
| Celltrion Inc | Korea | Pharmaceuticals and Biotechnology | 19,309 | 2.68 |
| KB Financial Group | Korea | Banks | 18,430 | 2.56 |
| NAVER | Korea | Software and Computer Services | 18,308 | 2.54 |
| KIA Motors | Korea | Automobiles and Parts | 16,946 | 2.35 |
| Shinhan Financial Group | Korea | Banks | 15,632 | 2.17 |
| Posco | Korea | Industrial Metals and Mining | 12,828 | 1.78 |
| Totals | | | 381,340 | 52.87 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010 | Technology | 12 | 107,777 | 14.94 |
| 1510 | Telecommunications | 3 | 198,143 | 27.47 |
| 2010 | Health Care | 12 | 56,018 | 7.77 |
| 3010 | Banks | 8 | 59,333 | 8.23 |
| 3020 | Financial Services | 7 | 18,410 | 2.55 |
| 3030 | Insurance | 8 | 18,221 | 2.53 |
| 4010 | Automobiles and Parts | 9 | 55,902 | 7.75 |
| 4020 | Consumer Products and Services | 14 | 24,779 | 3.44 |
| 4030 | Media | 3 | 3,896 | 0.54 |
| 4040 | Retailers | 6 | 4,380 | 0.61 |
| 4050 | Travel and Leisure | 4 | 5,886 | 0.82 |
| 4510 | Food Beverage and Tobacco | 9 | 12,452 | 1.73 |
| 4520 | Personal Care Drug and Grocery Stores | 5 | 3,199 | 0.44 |
| 5010 | Construction and Materials | 4 | 4,166 | 0.58 |
| 5020 | Industrial Goods and Services | 37 | 100,718 | 13.96 |
| 5510 | Basic Resources | 4 | 21,315 | 2.96 |
| 5520 | Chemicals | 7 | 10,058 | 1.39 |
| 6010 | Energy | 5 | 12,529 | 1.74 |
| 6510 | Utilities | 2 | 4,075 | 0.56 |
| Totals | | 159 | 721,258 | 100.00 |

Index Characteristics

| Attributes | FTSE Korea |
|-----------------------------------|------------|
| Number of constituents | 159 |
| Net MCap (USDm) | 721,258 |
| Dividend Yield % | 2.13 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 4,536 |
| Largest | 171,959 |
| Smallest | 114 |
| Median | 1,394 |
| Weight of Largest Constituent (%) | 23.84 |
| Top 10 Holdings (% Index MCap) | 52.87 |

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

1 June 2000

Base Date

31 May 2000

Base Value

112.89

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

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