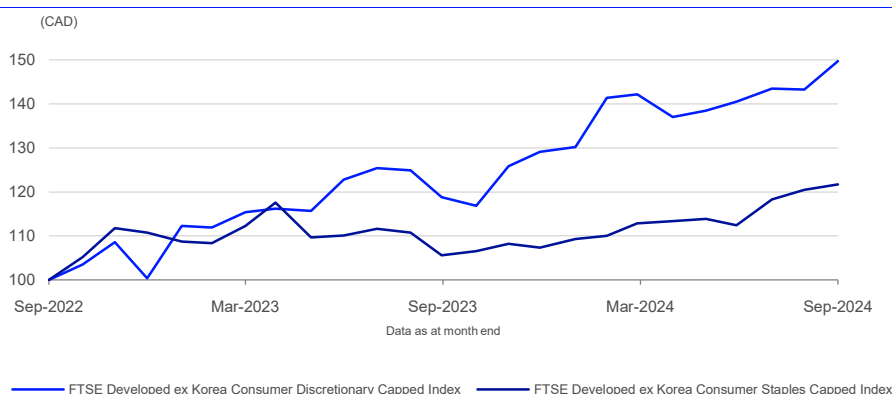


FTSE Developed ex Korea Capped 100% Hedged to CAD Sector Indices

Data as at: 30 September 2024

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



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	6.5	5.3	16.0	26.1	20.6	77.5	6.4	12.2	12.1	18.1	16.9
FTSE Developed ex Korea Consumer Staples Capped Index	8.3	7.8	13.4	15.2	24.1	36.6	7.5	6.4	8.5	10.6	10.5

* 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)	2019	2020	2021	2022	2023
FTSE Developed ex Korea Consumer Discretionary Capped Index	20.1	30.3	15.2	-24.4	28.7
FTSE Developed ex Korea Consumer Staples Capped Index	16.5	5.1	12.5	3.8	-3.1

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.

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	2.1	0.4	0.7	-	-9.4	-32.1	-32.1	-
FTSE Developed ex Korea Consumer Staples Capped Index	1.7	0.7	0.6	-	-3.6	-11.8	-18.7	-

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 %
Amazon.Com	United States	Retailers	1,129,954	9.63
Tesla	United States	Automobiles and Parts	980,955	8.36
Home Depot	United States	Retailers	542,204	4.62
Costco Wholesale Corp	United States	Retailers	530,207	4.52
Walmart	United States	Retailers	472,799	4.03
Netflix Inc	United States	Media	409,402	3.49
McDonalds Corp	United States	Travel and Leisure	295,992	2.52
Toyota Motor	Japan	Automobiles and Parts	284,704	2.43
LVMH	France	Personal Goods	255,486	2.18
Disney (Walt) Company	United States	Media	238,331	2.03
Totals			5,140,034	43.82

Top 10 Constituents - Consumer Staples

Constituent	Country/Market	ICB Sector	Net MCap (CADm)	Wgt %
Procter & Gamble	United States	Personal Care, Drug and Grocery Stores	499,274	9.99
Coca-Cola	United States	Beverages	376,331	7.53
Nestle	Switzerland	Food Producers	349,862	7.00
Pepsico	United States	Beverages	315,386	6.31
Philip Morris International	United States	Tobacco	254,589	5.09
Unilever	United Kingdom	Personal Care, Drug and Grocery Stores	216,020	4.32
Mondelez International Inc.	United States	Food Producers	133,076	2.66
Altria Group	United States	Tobacco	118,332	2.37
Colgate-Palmolive	United States	Personal Care, Drug and Grocery Stores	113,791	2.28
CVS Health Corporation	United States	Personal Care, Drug and Grocery Stores	106,990	2.14
Totals			2,483,650	49.70

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	12	149,780	1.28	5	80,487	1.61
Belgium	1	6,394	0.05	2	88,523	1.77
Canada	4	142,010	1.21	3	56,211	1.12
Denmark	1	17,860	0.15	1	14,697	0.29
Finland	-	-	-	1	7,815	0.16
France	14	665,281	5.67	4	116,956	2.34
Germany	16	289,663	2.47	1	20,035	0.40
Hong Kong	17	58,443	0.50	6	19,997	0.40
Ireland	-	-	-	2	25,098	0.50
Israel	1	1,019	0.01	1	1,079	0.02
Italy	5	139,760	1.19	1	5,474	0.11
Japan	104	1,343,231	11.45	46	383,375	7.67
Netherlands	2	81,516	0.69	5	125,209	2.51
New Zealand	1	693	0.01	1	4,214	0.08
Norway	-	-	-	3	24,966	0.50
Poland	2	13,024	0.11	1	5,933	0.12
Portugal	-	-	-	1	7,312	0.15
Singapore	4	20,583	0.18	3	12,956	0.26
Spain	1	84,087	0.72	-	-	-
Sweden	4	43,348	0.37	3	37,274	0.75
Switzerland	4	130,861	1.12	5	396,014	7.92
UK	20	446,574	3.81	10	602,656	12.06
USA	78	8,095,133	69.02	37	2,961,087	59.25
Totals	291	11,729,261	100.00	142	4,997,368	100.00

Index Characteristics

Attributes	FTSE Developed ex Korea Consumer Discretionary Capped	FTSE Developed ex Korea Consumer Staples Capped
Number of constituents	291	142
Net MCap (CADm)	11,729,261	4,997,368
Dividend Yield %	1.30	3.05
Constituent Sizes (Net MCap CADm)		
Average	40,307	35,193
Largest	1,129,954	499,274
Smallest	266	881
Median	9,705	12,051
Weight of Largest Constituent (%)	9.63	9.99
Top 10 Holdings (% Index MCap)	43.82	49.70

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