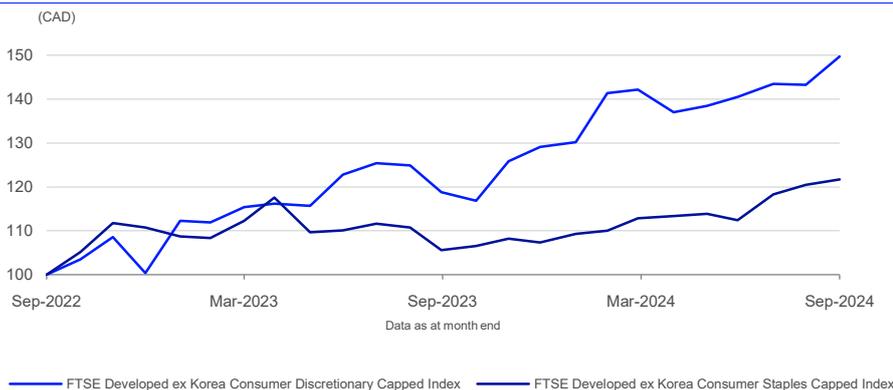


FTSE Developed ex Korea Capped 100% Hedged to CAD Sector Indices

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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659