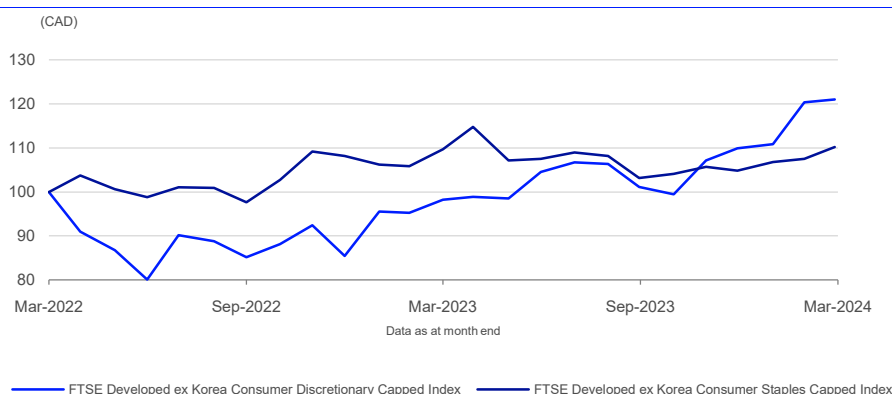


FTSE Developed ex Korea Capped 100% Hedged to CAD Sector Indices

Data as at: 29 March 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	10.2	19.8	10.2	23.3	20.7	77.2	6.5	12.1	11.9	17.5	17.2
FTSE Developed ex Korea Consumer Staples Capped Index	5.2	6.9	5.2	0.6	19.9	33.7	6.2	6.0	8.0	10.0	10.4

* 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	0.1	0.6	0.6	-	-11.8	-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	ICB Sector	Net MCap (CADm)	Wgt %
Amazon.Com	United States	Retailers	1,151,910	10.15
Tesla	United States	Automobiles and Parts	655,552	5.78
Home Depot	United States	Retailers	518,535	4.57
Costco Wholesale Corp	United States	Retailers	438,699	3.86
Toyota Motor	Japan	Automobiles and Parts	404,718	3.57
Netflix Inc	United States	Media	350,405	3.09
Walmart	United States	Retailers	348,234	3.07
Disney (Walt) Company	United States	Media	302,422	2.66
LVMH	France	Personal Goods	301,246	2.65
McDonalds Corp	United States	Travel and Leisure	277,916	2.45
Totals			4,749,636	41.84

Top 10 Constituents - Consumer Staples

Constituent	Country	ICB Sector	Net MCap (CADm)	Wgt %
Procter & Gamble	United States	Personal Care, Drug and Grocery Stores	471,074	9.98
Nestle	Switzerland	Food Producers	384,103	8.14
Pepsico	United States	Beverages	325,862	6.90
Coca-Cola	United States	Beverages	322,048	6.82
Philip Morris International	United States	Tobacco	192,169	4.07
Unilever	United Kingdom	Personal Care, Drug and Grocery Stores	168,543	3.57
CVS Health Corporation	United States	Personal Care, Drug and Grocery Stores	138,033	2.92
Mondelez International Inc.	United States	Food Producers	128,653	2.73
Diageo	United Kingdom	Beverages	110,478	2.34
Altria Group	United States	Tobacco	105,298	2.23
Totals			2,346,261	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 Breakdown

Country	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	129,336	1.14	5	74,054	1.57
Belgium	1	6,697	0.06	2	87,226	1.85
Canada	4	137,326	1.21	4	55,631	1.18
Denmark	1	18,080	0.16	1	17,021	0.36
Finland	-	-	-	1	6,840	0.14
France	15	736,824	6.49	4	114,476	2.43
Germany	18	321,511	2.83	1	19,652	0.42
Hong Kong	17	52,067	0.46	8	22,174	0.47
Ireland	-	-	-	2	22,427	0.48
Israel	1	1,138	0.01	1	1,282	0.03
Italy	5	181,877	1.60	1	6,470	0.14
Japan	107	1,460,693	12.87	48	356,893	7.56
Netherlands	2	82,572	0.73	5	119,248	2.53
New Zealand	2	2,019	0.02	1	3,923	0.08
Norway	1	3,872	0.03	3	23,875	0.51
Poland	3	12,215	0.11	1	6,320	0.13
Portugal	-	-	-	1	7,385	0.16
Singapore	4	18,672	0.16	3	12,464	0.26
Spain	1	71,555	0.63	-	-	-
Sweden	4	51,425	0.45	2	23,841	0.51
Switzerland	4	127,857	1.13	5	426,575	9.04
UK	20	408,877	3.60	11	523,109	11.08
USA	89	7,526,479	66.31	36	2,789,599	59.10
Totals	311	11,351,090	100.00	146	4,720,485	100.00

Index Characteristics

Attributes	FTSE Developed ex Korea Consumer Discretionary Capped	FTSE Developed ex Korea Consumer Staples Capped
Number of constituents	311	146
Net MCap (CADm)	11,351,090	4,720,485
Dividend Yield %	1.29	3.04
Constituent Sizes (Net MCap CADm)		
Average	36,499	32,332
Largest	1,151,910	471,074
Smallest	282	874
Median	8,477	9,941
Weight of Largest Constituent (%)	10.15	9.98
Top 10 Holdings (% Index MCap)	41.84	49.70

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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