

FTSE Developed ex US ex Korea Small Cap Focused Value Index

Data as at: 30 April 2025

The FTSE Developed ex US ex Korea Small Cap Focused Value Index is designed to reflect the performance of securities exhibiting the highest value characteristics in the FTSE Developed Small Cap ex US Index, after excluding Korean constituents from eligibility. The index does not take into account ESG factors. It is comprised of the top 25% of eligible securities by Composite Score and are weighted in proportion to market capitalization weights as of previous month end.

10 -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 Developed ex US ex Korea Small Cap Focused Value	9.2	10.0	12.8	16.2	34.8	89.5	10.5	13.6	15.6	18.4	16.8
FTSE Dev Small Cap ex US	6.7	7.2	10.1	12.8	17.1	60.5	5.4	9.9	15.3	18.8	18.0

* 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 Developed ex US ex Korea Small Cap Focused Value	2.5	2.3	29.7	-20.2	24.8	2.6	17.4	-13.5	18.3	5.9
FTSE Dev Small Cap ex US	2.2	3.5	29.8	-18.5	23.4	10.9	12.5	-21.6	15.0	2.3

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex US ex Korea Small Cap Focused Value	1.0	0.6	0.8	0.4	-12.7	-21.0	-29.3	-44.7
FTSE Dev Small Cap ex US	0.8	0.3	0.6	0.3	-14.1	-23.3	-35.9	-44.1

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

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the indexes are investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real-time and 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Kinross Gold	Precious Metals and Mining	60,211	2.82
Arc Resources	Oil Gas and Coal	36,373	1.71
iA Financial	Life Insurance	30,378	1.42
AltaGas.	Gas Water and Multi-utilities	28,979	1.36
Canadian Tire Corp A	Retailers	18,768	0.88
Swissquote Grp N	Investment Banking and Brokerage Services	18,264	0.86
West Fraser Timber	Industrial Materials	18,198	0.85
Lundin Mining	Industrial Metals and Mining	17,827	0.84
Capital Power	Electricity	17,595	0.82
Galenica Sante SA	Personal Care Drug and Grocery Stores	17,074	0.80
Totals		263,667	12.36

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	29	77,898	3.65
1510	Telecommunications	8	26,149	1.23
2010	Health Care	13	38,315	1.80
3010	Banks	37	222,673	10.44
3020	Financial Services	25	165,828	7.77
3030	Insurance	9	71,665	3.36
3510	Real Estate	34	166,228	7.79
4010	Automobiles and Parts	19	34,871	1.63
4020	Consumer Products and Services	10	33,442	1.57
4030	Media	8	31,201	1.46
4040	Retailers	23	68,146	3.20
4050	Travel and Leisure	9	30,243	1.42
4510	Food Beverage and Tobacco	23	75,266	3.53
4520	Personal Care Drug and Grocery Stores	22	61,344	2.88
5010	Construction and Materials	41	134,825	6.32
5020	Industrial Goods and Services	99	328,260	15.39
5510	Basic Resources	48	289,391	13.57
5520	Chemicals	26	70,180	3.29
6010	Energy	18	117,906	5.53
6510	Utilities	11	89,023	4.17
Totals		512	2,132,854	100.00

Index Characteristics

Attributes	FTSE Developed ex US ex Korea Small Cap Focused Value
Number of constituents	512
Dividend Yield %	3.44
Constituent (Wgt %)	
Average	0.20
Largest	2.82
Median	0.13
Top 10 Holdings (Wgt %)	12.36

INFORMATION

Launch Date

11/20/2020

Base Date

12/19/2003

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

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