

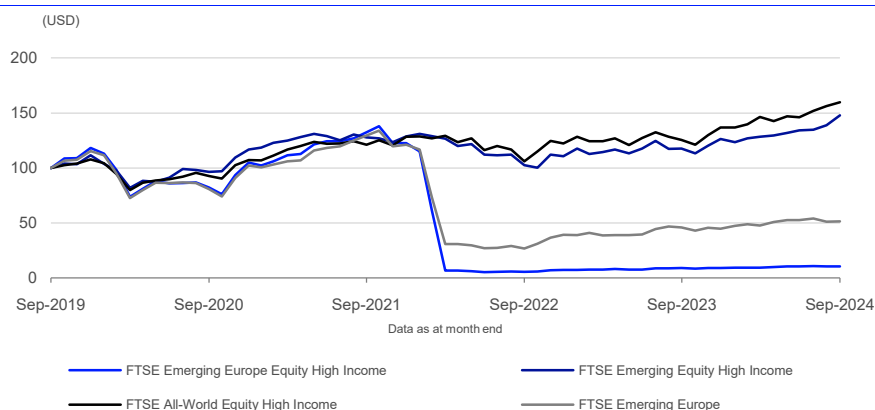
FTSE Emerging Europe Equity High Income Index

Data as at: 30 September 2024

The FTSE Emerging Europe Equity High Income Index represents the performance of large and mid-cap Emerging European companies, which are characterized by higher-than-average dividend yields.

The FTSE Emerging Europe Equity High Income Index is part of the FTSE Global Equity High Income Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero or no historical or forecast dividends are screened out, and the bottom fifth percentile of companies with negative one-year returns are also excluded. The remaining stocks are ranked based on their forecast tax adjusted dividend yield and included in the index until the cumulative market capitalization reaches 50%. Please see the index Ground Rules for more information.

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 Emerging Europe Equity High Income	1.5	13.4	18.2	19.4	-92.0	-89.4	-56.9	-36.2	13.0	138.8	107.3
FTSE Emerging Equity High Income	10.1	15.0	17.1	25.8	15.7	47.8	5.0	8.1	11.4	14.7	17.4
FTSE All-World Equity High Income	9.3	9.2	16.6	27.2	31.9	59.6	9.7	9.8	9.5	14.1	17.1
FTSE Emerging Europe	-2.5	7.7	15.1	11.9	-60.4	-48.7	-26.6	-12.5	16.2	62.3	51.4

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging Europe Equity High Income	-34.5	-9.2	40.9	19.6	2.7	58.6	-11.3	16.8	-94.2	25.2
FTSE Emerging Equity High Income	-2.5	-21.3	18.0	25.9	-5.8	19.5	4.8	10.3	-14.0	14.0
FTSE All-World Equity High Income	3.8	-3.8	11.5	19.1	-10.4	21.7	-0.5	19.9	-4.8	11.9
FTSE Emerging Europe	-29.0	-10.7	31.1	21.0	-11.9	44.3	-11.2	18.4	-67.6	13.6

FEATURES

Coverage

The index is a subset of the FTSE Global Equity High Income Index Series, which is designed to represent the performance of companies that are characterized by higher-than-average dividend yield based on the FTSE All-World Index, which includes large and mid cap stocks across developed and emerging markets in the FTSE Global Equity Index Series (GEIS).

Objective

The index is designed for use 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

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 intra-second 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Europe Equity High Income	1.4	-0.4	-0.3	-0.2	-7.9	-96.5	-96.5	-96.5
FTSE Emerging Equity High Income	2.2	0.3	0.5	0.3	-7.3	-26.7	-34.2	-40.1
FTSE All-World Equity High Income	2.8	0.6	0.6	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Emerging Europe	0.7	-0.4	-0.2	-0.1	-11.2	-81.8	-81.8	-81.8

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
National Bank of Greece S.A.	Greece	Banks	6,384	9.18
CEZ	Czech Rep.	Electricity	6,171	8.87
Eurobank Ergasias Services and Holdings SA	Greece	Banks	5,770	8.29
Richter	Hungary	Pharmaceuticals and Biotechnology	4,500	6.47
Piraeus Financial Holdings	Greece	Banks	4,329	6.22
Tupras (T Petrol Rafi)	Turkiye	Oil Gas and Coal	3,991	5.74
Alpha Services and Holdings	Greece	Banks	3,717	5.34
MOL	Hungary	Oil Gas and Coal	3,384	4.86
OPAP	Greece	Travel and Leisure	3,341	4.80
Turkcell Iletisim Hizmet AS	Turkiye	Telecommunications Service Providers	3,296	4.74
Totals			44,884	64.51

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	2	4,235	6.09
2010	Health Care	1	4,500	6.47
3010	Banks	6	24,500	35.21
3020	Financial Services	1	528	0.76
3510	Real Estate	1	222	0.32
4010	Automobiles and Parts	2	2,457	3.53
4020	Consumer Products and Services	2	392	0.56
4040	Retailers	2	3,633	5.22
4050	Travel and Leisure	2	3,785	5.44
5020	Industrial Goods and Services	2	1,144	1.64
5510	Basic Resources	1	2,609	3.75
6010	Energy	5	12,302	17.68
6510	Utilities	6	9,268	13.32
Totals		33	69,575	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Czech Rep.	3	10,470	15.05
Greece	11	30,055	43.20
Hungary	3	8,823	12.68
Romania	2	5,055	7.27
Turkiye	14	15,172	21.81
Totals	33	69,575	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 May 2024

Base Date

20 September 2002

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Annually in September

Index Characteristics

Attributes	FTSE Emerging Europe Equity High Income	FTSE Emerging Equity High Income
Number of constituents	33	714
Net MCap (USDm)	69,575	2,825,028
Dividend Yield %	5.73	5.27
Constituent Sizes (Net MCap USDm)		
Average	2,108	3,957
Largest	6,384	70,666
Smallest	99	35
Median	1,657	1,614
Weight of Largest Constituent (%)	9.18	2.50
Top 10 Holdings (% Index MCap)	64.51	17.69

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