

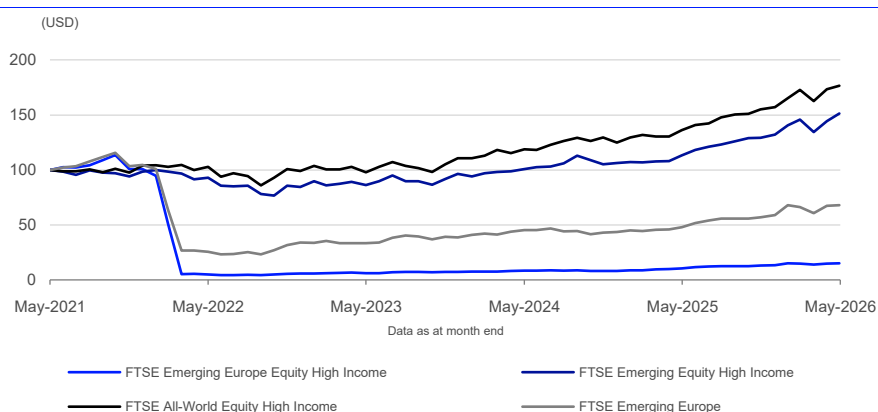
# FTSE Emerging Europe Equity High Income Index

Data as at: 29 May 2026

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	2.9	15.5	13.1	42.7	146.4	-84.9	35.1	-31.5	17.5	16.2	106.1
FTSE Emerging Equity High Income	3.8	17.1	14.6	33.6	75.2	51.4	20.5	8.6	11.5	14.6	13.7
FTSE All-World Equity High Income	2.2	13.8	12.3	29.5	80.4	76.5	21.7	12.0	8.8	11.7	13.4
FTSE Emerging Europe	2.7	19.4	15.5	41.8	102.9	-31.9	26.6	-7.4	18.1	17.0	48.6

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Emerging Europe Equity High Income	40.9	19.6	2.7	58.6	-11.3	16.8	-94.2	25.2	12.3	62.1
FTSE Emerging Equity High Income	18.0	25.9	-5.8	19.5	4.8	10.3	-14.0	14.0	10.4	24.2
FTSE All-World Equity High Income	11.5	19.1	-10.4	21.7	-0.5	19.9	-4.8	11.9	12.8	25.7
FTSE Emerging Europe	31.1	21.0	-11.9	44.3	-11.2	18.4	-67.6	13.6	13.0	35.4

## 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	2.2	2.2	-0.3	-0.1	-12.6	-12.7	-96.5	-96.5
FTSE Emerging Equity High Income	2.7	1.4	0.6	0.7	-9.4	-15.3	-26.7	-34.2
FTSE All-World Equity High Income	3.2	1.9	0.9	0.8	-7.0	-11.4	-20.2	-36.9
FTSE Emerging Europe	2.1	1.6	-0.2	0.1	-14.1	-14.4	-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	14,302	16.00
Eurobank SA	Greece	Banks	11,350	12.70
Banca Transilvania S.A.	Romania	Banks	7,851	8.78
Public Power Corp	Greece	Electricity	7,602	8.50
Richter	Hungary	Pharmaceuticals and Biotechnology	5,747	6.43
MOL	Hungary	Oil Gas and Coal	5,742	6.42
Tupras (T Petr Raf)	Turkiye	Oil Gas and Coal	4,686	5.24
Hidroelectrica	Romania	Electricity	3,527	3.95
Komerční Banka	Czech Rep.	Banks	3,521	3.94
JUMBO SA	Greece	Retailers	3,051	3.41
<b>Totals</b>			<b>67,379</b>	<b>75.36</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	2	5,067	5.67
2010	Health Care	1	5,747	6.43
3010	Banks	5	39,318	43.98
3020	Financial Services	1	426	0.48
3510	Real Estate	2	1,098	1.23
4010	Automobiles and Parts	2	2,098	2.35
4040	Retailers	3	3,643	4.07
4050	Travel and Leisure	2	3,116	3.49
4510	Food Beverage and Tobacco	1	492	0.55
5020	Industrial Goods and Services	1	900	1.01
6010	Energy	4	14,155	15.83
6510	Utilities	6	13,347	14.93
<b>Totals</b>		<b>30</b>	<b>89,406</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Czech Rep.	2	5,816	6.51
Greece	11	44,814	50.12
Hungary	3	13,944	15.60
Romania	3	12,175	13.62
Turkiye	11	12,657	14.16
<b>Totals</b>	<b>30</b>	<b>89,406</b>	<b>100.00</b>

## 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	30	816
Net MCap (USDm)	89,406	3,860,103
Dividend Yield %	5.23	4.48
Constituent Sizes (Net MCap USDm)		
Average	2,980	4,731
Largest	14,302	201,459
Smallest	242	60
Median	1,801	1,454
Weight of Largest Constituent (%)	16	5.22
Top 10 Holdings (% Index MCap)	75.36	20.64

© 2026 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. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "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.

FTSE International 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](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto: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