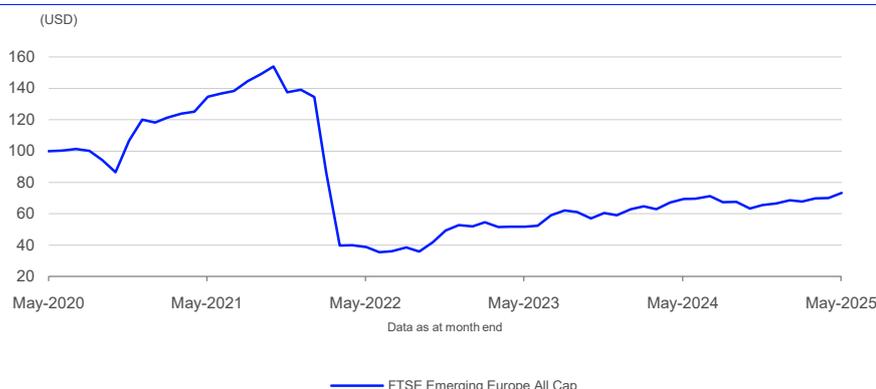


# FTSE Emerging Europe All Cap Index

Data as at: 30 May 2025

The FTSE Emerging All Cap Europe Index is a market-capitalisation weighted index representing the performance of large, mid and small cap stocks in Emerging European markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

## 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 All Cap	8.1	11.7	10.1	5.5	89.6	-26.8	23.8	-6.0	17.7	20.3	45.5

\* 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 % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Emerging Europe All Cap	-11.0	30.6	22.0	-13.0	44.2	-9.3	15.9	-62.2	12.2	12.4

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Europe All Cap	0.3	1.2	-0.1	0.0	-14.5	-15.4	-79.0	-79.0

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

Drawdown - based on daily data

## FEATURES

### Coverage

Large, mid and small cap stocks in Emerging European markets.

### 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 index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

### Availability

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

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

### Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
OTP	Hungary	Banks	17,698	8.47
National Bank of Greece S.A.	Greece	Banks	9,974	4.77
CEZ	Czech Rep.	Electricity	8,701	4.16
Eurobank Ergasias Services and Holdings SA	Greece	Banks	7,768	3.72
Alpha Services and Holdings	Greece	Banks	6,761	3.24
Piraeus Financial Holdings	Greece	Banks	6,759	3.23
Metlen Energy & Metals	Greece	Gas Water and Multi-utilities	5,546	2.65
Banca Transilvania S.A.	Romania	Banks	5,439	2.60
BIM Birlesik Magazalar	Turkiye	Personal Care Drug and Grocery Stores	5,323	2.55
Richter	Hungary	Pharmaceuticals and Biotechnology	4,238	2.03
<b>Totals</b>			<b>78,205</b>	<b>37.43</b>

### Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Czech Rep.	4	14,530	6.95
Greece	32	64,342	30.79
Hungary	5	27,989	13.40
Iceland	15	10,002	4.79
Romania	9	12,420	5.94
Turkiye	172	79,655	38.12
<b>Totals</b>	<b>237</b>	<b>208,939</b>	<b>100.00</b>

### ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	11	1,558	0.75
1510	Telecommunications	7	9,053	4.33
2010	Health Care	7	7,102	3.40
3010	Banks	21	76,753	36.73
3020	Financial Services	9	4,720	2.26
3030	Insurance	7	1,845	0.88
3510	Real Estate	21	6,090	2.91
4010	Automobiles and Parts	6	2,339	1.12
4020	Consumer Products and Services	10	1,863	0.89
4040	Retailers	8	6,307	3.02
4050	Travel and Leisure	11	10,884	5.21
4510	Food Beverage and Tobacco	11	3,213	1.54
4520	Personal Care Drug and Grocery Stores	4	7,100	3.40
5010	Construction and Materials	21	8,536	4.09
5020	Industrial Goods and Services	26	13,720	6.57
5510	Basic Resources	16	5,940	2.84
5520	Chemicals	8	2,616	1.25
6010	Energy	10	15,330	7.34
6510	Utilities	23	23,970	11.47
<b>Totals</b>		<b>237</b>	<b>208,939</b>	<b>100.00</b>

### INFORMATION

#### Index Launch

22 September 2003

#### Base Date

31 December 2002

#### Base Value

200

#### 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, JPY, EUR and Local

#### Review Dates

Semi-annually in March and September

## Index Characteristics

Attributes	FTSE Emerging Europe All Cap
Number of constituents	237
Net MCap (USDm)	208,939
Dividend Yield %	3.37
Constituent Sizes (Net MCap USDm)	
Average	882
Largest	17,698
Smallest	30
Median	271
Weight of Largest Constituent (%)	8.47
Top 10 Holdings (% Index MCap)	37.43

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