

FTSE Emerging Europe All Cap Index

Data as at: 29 May 2026

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	3.1	19.5	15.5	41.8	101.0	-22.9	26.2	-5.1	17.8	16.8	44.8

* 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 All Cap	30.6	22.0	-13.0	44.2	-9.3	15.9	-62.2	12.2	12.4	35.1

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	2.2	1.5	-0.1	0.1	-13.5	-14.5	-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	31,467	11.00
National Bank of Greece S.A.	Greece	Banks	14,302	5.00
Eurobank SA	Greece	Banks	11,350	3.97
Piraeus Bank SA	Greece	Banks	11,264	3.94
Aselsan Elektronik Sanayi	Turkiye	Aerospace and Defense	9,750	3.41
CEZ	Czech Rep.	Electricity	8,405	2.94
Banca Transilvania S.A.	Romania	Banks	7,851	2.74
Public Power Corp	Greece	Electricity	7,602	2.66
Alpha Bank	Greece	Banks	7,245	2.53
BIM Biresik Magazalar	Turkiye	Personal Care Drug and Grocery Stores	6,922	2.42
Totals			116,157	40.59

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Czech Rep.	5	15,251	5.33
Greece	36	86,442	30.21
Hungary	6	46,209	16.15
Iceland	15	9,314	3.26
Romania	8	14,382	5.03
Turkiye	189	114,541	40.03
Totals	259	286,140	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	13	2,184	0.76
1510	Telecommunications	7	9,858	3.45
2010	Health Care	6	8,125	2.84
3010	Banks	23	112,957	39.48
3020	Financial Services	12	11,356	3.97
3030	Insurance	7	1,826	0.64
3510	Real Estate	22	9,148	3.20
4010	Automobiles and Parts	6	2,493	0.87
4020	Consumer Products and Services	11	2,952	1.03
4040	Retailers	8	6,237	2.18
4050	Travel and Leisure	12	9,499	3.32
4510	Food Beverage and Tobacco	13	4,061	1.42
4520	Personal Care Drug and Grocery Stores	6	9,345	3.27
5010	Construction and Materials	25	12,358	4.32
5020	Industrial Goods and Services	27	24,443	8.54
5510	Basic Resources	18	9,574	3.35
5520	Chemicals	9	2,940	1.03
6010	Energy	9	19,277	6.74
6510	Utilities	25	27,506	9.61
Totals		259	286,140	100.00

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	259
Net MCap (USDm)	286,140
Dividend Yield %	2.93
Constituent Sizes (Net MCap USDm)	
Average	1,105
Largest	31,467
Smallest	40
Median	305
Weight of Largest Constituent (%)	11
Top 10 Holdings (% Index MCap)	40.59

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