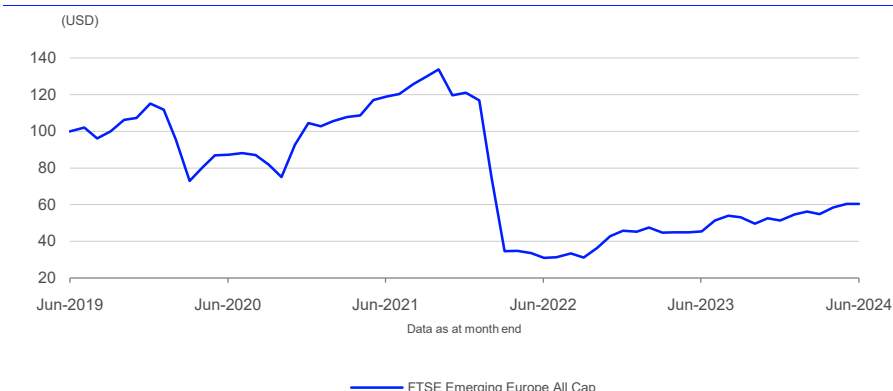


FTSE Emerging Europe All Cap Index

Data as at: 28 June 2024

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	10.4	17.6	17.6	33.1	-49.1	-39.5	-20.2	-9.6	16.1	57.3	47.9

* 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 All Cap	-27.8	-11.0	30.6	22.0	-13.0	44.2	-9.3	15.9	-62.2	12.2

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	2.1	-0.4	-0.2	-0.1	-9.0	-79.0	-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	11,399	5.68
BİM Birlesik Magazalar	Turkiye	Personal Care Drug and Grocery Stores	7,295	3.63
National Bank of Greece S.A.	Greece	Banks	6,217	3.10
Akbank	Turkiye	Banks	6,019	3.00
CEZ	Czech Rep.	Electricity	5,963	2.97
KOC Holdings A.S	Turkiye	Oil Gas and Coal	5,883	2.93
Eurobank Ergasias Services and Holdings SA	Greece	Banks	5,442	2.71
Türk Hava Yollari	Turkiye	Travel and Leisure	5,181	2.58
Banca Transilvania S.A.	Romania	Banks	4,853	2.42
Tupras (T Petr Raf)	Turkiye	Oil Gas and Coal	4,438	2.21
Totals			62,690	31.24

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Czech Rep.	4	10,173	5.07
Greece	33	45,282	22.56
Hungary	4	19,780	9.86
Iceland	15	8,453	4.21
Romania	8	11,745	5.85
Turkiye	150	105,267	52.45
Totals	214	200,699	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	9	1,917	0.96
1510	Telecommunications	6	8,040	4.01
2010	Health Care	7	6,527	3.25
3010	Banks	21	59,173	29.48
3020	Financial Services	8	5,823	2.90
3030	Insurance	5	1,813	0.90
3510	Real Estate	16	3,811	1.90
4010	Automobiles and Parts	5	4,182	2.08
4020	Consumer Products and Services	10	2,744	1.37
4040	Retailers	7	6,186	3.08
4050	Travel and Leisure	9	10,808	5.39
4510	Food Beverage and Tobacco	10	4,658	2.32
4520	Personal Care Drug and Grocery Stores	4	9,662	4.81
5010	Construction and Materials	20	9,076	4.52
5020	Industrial Goods and Services	22	14,630	7.29
5510	Basic Resources	15	7,667	3.82
5520	Chemicals	8	3,760	1.87
6010	Energy	10	19,731	9.83
6510	Utilities	22	20,488	10.21
Totals		214	200,699	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	214
Net MCap (USDm)	200,699
Dividend Yield %	2.89
Constituent Sizes (Net MCap USDm)	
Average	938
Largest	11,399
Smallest	42
Median	313
Weight of Largest Constituent (%)	5.68
Top 10 Holdings (% Index MCap)	31.24

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info@ftserussell.com

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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