

# FTSE Nordic Index Series

Data as at: 29 November 2024

The FTSE Nordic Index series is designed to represent the performance of the Danish, Finnish and Swedish equity markets. Three separate indices have been created to represent these distinct markets:

FTSE Sweden 30 Index - designed to reflect the performance of the top 30 most liquid Sweden-listed securities.

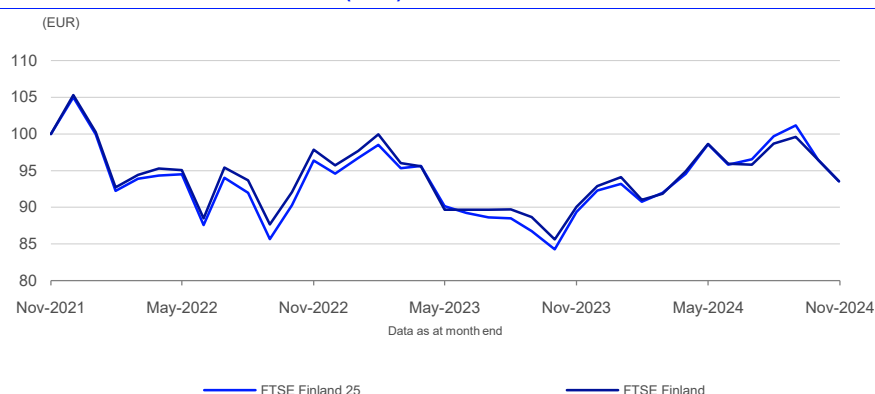
FTSE Finland 25 Index - designed to reflect the performance of the top 25 most liquid Finland-listed securities.

FTSE Denmark 20 Index - designed to reflect the performance of the top 20 most liquid Denmark-listed securities.

## 3-Year Performance - Total Return (DKK)



## 3-Year Performance - Total Return (EUR)



## FEATURES

### Coverage

Derived from the FTSE All-World Index – Nordic Region.

### Objective

The indices are designed for 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.

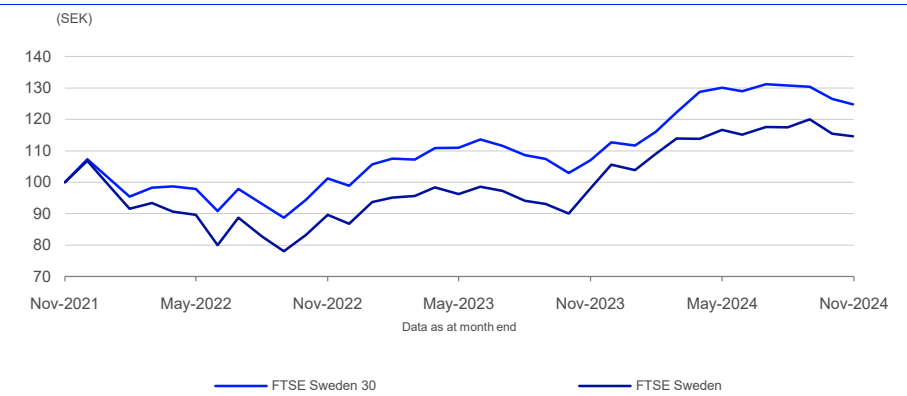
### Availability

The indices are calculated based on price and total return methodologies, both real time intra-second and end-of-day.

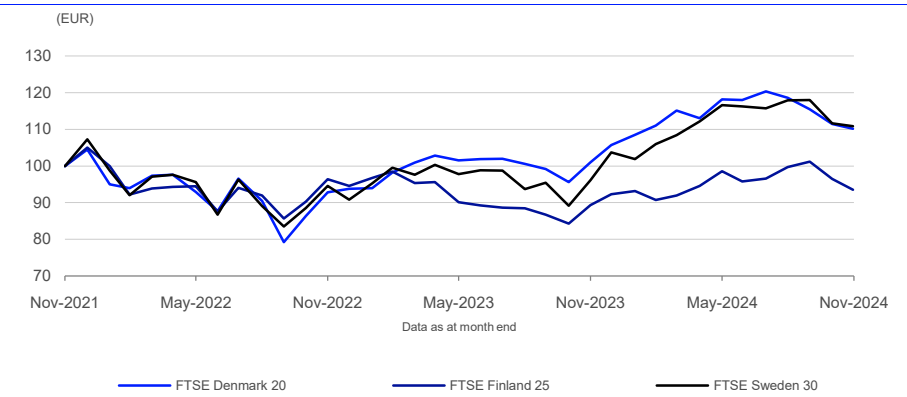
### Industry Classification Benchmark

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

3-Year Performance - Total Return (SEK)



3-Year Performance - Total Return (EUR)



Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Denmark 20	-7.1	-6.8	4.2	9.1	10.2	74.4	3.3	11.8	13.7	15.7	16.2
FTSE Denmark	-14.3	-13.5	5.5	8.2	39.8	133.9	11.8	18.5	21.0	18.5	16.4
FTSE Finland 25	-6.2	-5.1	1.4	4.7	-6.4	29.2	-2.2	5.3	12.7	15.4	16.8
FTSE Finland	-5.2	-5.2	0.7	3.9	-6.5	28.6	-2.2	5.2	12.6	15.3	16.4
FTSE Sweden 30	-6.0	-4.9	6.9	15.3	10.9	62.6	3.5	10.2	14.4	16.5	18.2
FTSE Sweden	-4.0	-2.7	4.9	16.0	1.6	51.8	0.5	8.7	15.9	19.5	20.5

\* 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 % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Denmark 20	20.0	31.3	-9.1	17.3	-10.5	26.9	34.8	19.4	-10.3	12.8
FTSE Denmark	23.7	38.6	-11.5	18.7	-11.4	29.4	33.7	27.3	0.1	26.6
FTSE Finland 25	11.0	18.3	13.2	11.3	-1.0	19.5	11.6	25.0	-9.9	-2.4
FTSE Finland	12.8	13.5	0.8	8.7	1.3	14.3	10.5	25.4	-9.1	-3.0
FTSE Sweden 30	7.7	6.9	5.3	7.1	-10.0	28.5	12.8	34.5	-15.3	14.2
FTSE Sweden	6.4	7.5	5.8	7.1	-8.5	26.8	17.6	31.0	-24.8	21.5

INFORMATION

Index Universe

FTSE All-World Index Series

Base Date

FTSE Denmark 20 - 30 September 2004  
FTSE Finland 25 - 30 September 2009  
FTSE Sweden 30 - 30 September 2009

Base Value

FTSE Denmark 20 - 247.29  
FTSE Finland 25 - 1926.1  
FTSE Sweden 30 - 896.76

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

Sweden: Swedish kroner  
Finland: Euro  
Denmark: Danish Kronor

Review Dates

Semi-annually in January and July

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Denmark 20	0.7	0.2	0.7	0.7	-12.2	-25.0	-28.5	-28.5
FTSE Denmark	0.4	0.6	1.1	0.9	-23.0	-23.0	-26.0	-26.0
FTSE Finland 25	0.4	-0.2	0.3	0.5	-9.3	-24.4	-36.6	-36.6
FTSE Finland	0.3	-0.2	0.3	0.4	-9.8	-23.4	-35.9	-35.9
FTSE Sweden 30	1.1	0.2	0.6	0.5	-10.7	-24.6	-35.7	-35.7
FTSE Sweden	0.9	0.0	0.4	0.4	-11.0	-33.8	-35.7	-35.7

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

Top 5 Constituents - FTSE Denmark 20

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Pharmaceuticals and Biotechnology	31,317	18.12
DSV	Industrial Transportation	27,433	15.88
Novonosis (Novozymes) B	Pharmaceuticals and Biotechnology	13,488	7.81
Vestas Wind Systems	Alternative Energy	10,434	6.04
Danske Bank A/S	Banks	8,894	5.15
Totals		91,567	52.99

Top 5 Constituents - FTSE Finland 25

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Sampo Oyj	Non-life Insurance	16,970	11.23
Nokia	Telecommunications Equipment	16,305	10.79
Nordea Bank Abp	Banks	15,959	10.56
Kone B	Industrial Engineering	15,116	10.00
UPM-Kymmene	Industrial Materials	13,176	8.72
Totals		77,525	51.31

Top 5 Constituents - FTSE Sweden 30

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
AstraZeneca Plc	Pharmaceuticals and Biotechnology	191,245	28.84
Investor B Free	Investment Banking and Brokerage Services	45,592	6.88
Atlas Copco A	Industrial Engineering	38,282	5.77
Volvo B	Industrial Transportation	36,944	5.57
Nordea Bank Abp	Banks	35,702	5.38
Totals		347,765	52.45

ICB Industry Breakdown

		FTSE Denmark 20			FTSE Finland 25			FTSE Sweden 30		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	-	-	-	2	3,124	2.07	1	17,003	2.56
15	Telecommunications	-	-	-	2	22,421	14.84	3	33,373	5.03
20	Health Care	10	78,286	45.31	1	4,756	3.15	2	194,545	29.34
30	Financials	3	19,042	11.02	3	34,924	23.11	7	161,408	24.34
35	Real Estate	-	-	-	1	1,526	1.01	-	-	-
40	Consumer Discretionary	1	8,519	4.93	1	912	0.60	3	24,085	3.63
45	Consumer Staples	1	8,173	4.73	1	5,088	3.37	1	15,706	2.37
50	Industrials	4	40,416	23.39	8	43,714	28.93	9	193,253	29.14
55	Basic Materials	-	-	-	5	22,433	14.85	4	23,730	3.58
60	Energy	1	10,434	6.04	1	5,989	3.96	-	-	-
65	Utilities	1	7,918	4.58	1	6,210	4.11	-	-	-
Totals		21	172,787	100.00	26	151,098	100.00	30	663,103	100.00

Source: FTSE Russell as at 29 November 2024. Past performance is no guarantee of future results.  
Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

Index Characteristics

Attributes	FTSE Denmark 20	FTSE Finland 25	FTSE Sweden 30
Number of constituents	21	26	30
Net MCap (EURm)	172,787	151,098	663,103
Dividend Yield %	1.69	4.77	2.85
Constituent Sizes (Net MCap EURm)			
Average	8,228	5,811	22,103
Largest	31,317	16,970	191,245
Smallest	192	584	1,315
Median	7,151	4,653	15,343
Weight of Largest Constituent (%)	18.12	11.23	28.84
Top 10 Holdings (% Index MCap)	76.59	72.54	69.27

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