

FTSE Nordic Index Series

Data as at: 29 March 2024

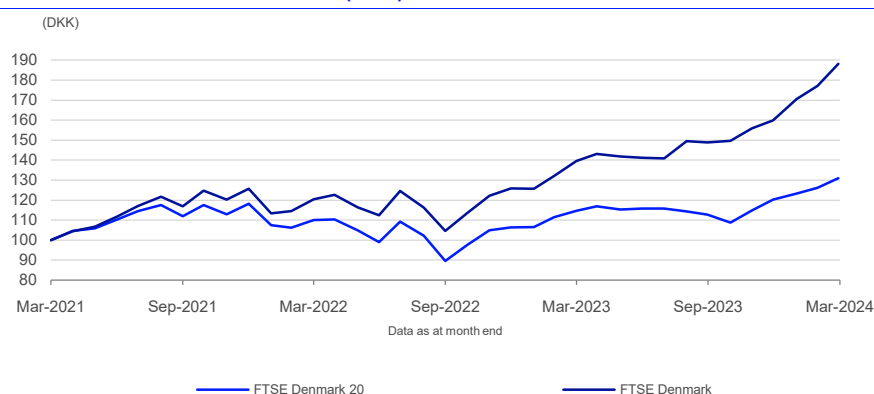
The FTSE Nordic Index series is designed to represent the performance of the Danish, Finnish and Swedish equity markets. Three separate indices have been created to represent these distinct markets:

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

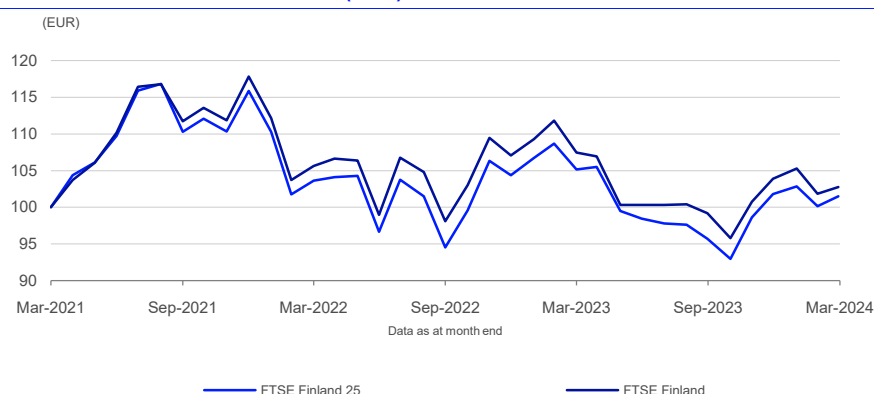
FTSE Finland 25 Index - designed to reflect the performance of the top 25 most liquid Finland-listed securities.

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.

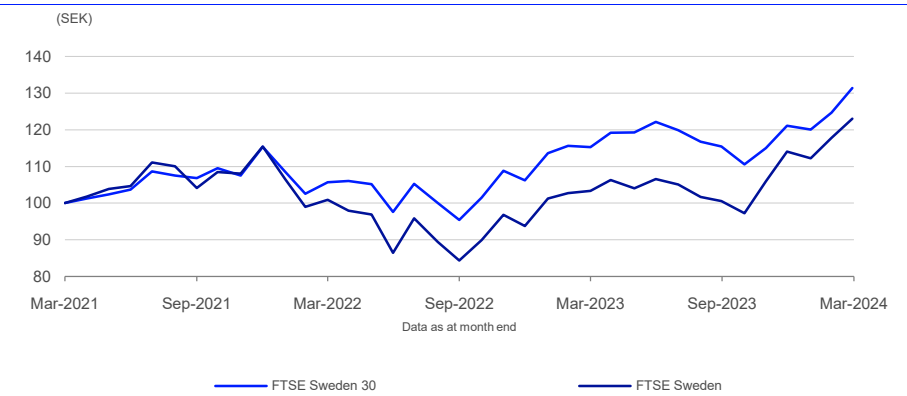
Availability

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

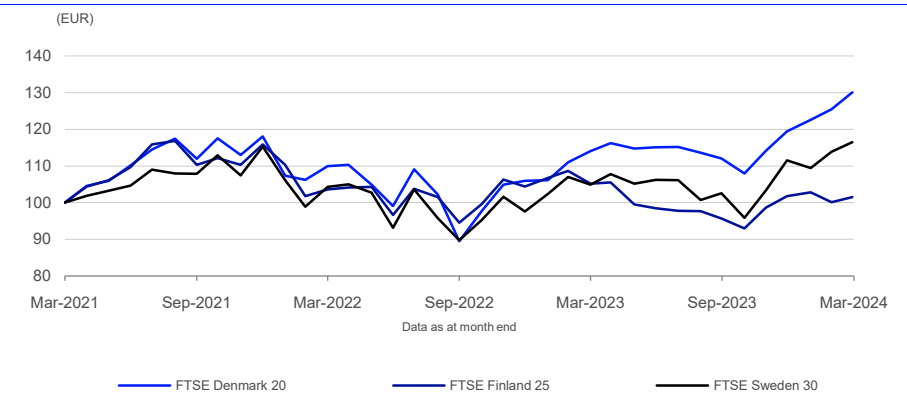
Industry Classification Benchmark

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	8.9	16.1	8.9	14.0	30.1	96.5	9.2	14.5	13.8	15.9	16.1
FTSE Denmark	17.7	26.3	17.7	34.7	87.6	185.0	23.3	23.3	20.2	17.5	15.1
FTSE Finland 25	-0.3	6.0	-0.3	-3.5	1.5	30.4	0.5	5.4	13.0	15.0	16.8
FTSE Finland	-1.1	3.6	-1.1	-4.4	2.8	25.9	0.9	4.7	12.8	14.8	16.4
FTSE Sweden 30	4.5	13.6	4.5	11.1	16.5	77.7	5.2	12.2	15.4	15.9	19.2
FTSE Sweden	4.0	21.9	4.0	16.2	9.2	68.2	3.0	11.0	17.5	19.3	21.1

* 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	1.2	0.6	0.9	0.8	-11.8	-26.7	-28.5	-28.5
FTSE Denmark	1.7	1.3	1.5	1.1	-9.0	-18.9	-26.0	-26.0
FTSE Finland 25	-0.1	0.0	0.3	0.6	-16.1	-24.8	-36.6	-36.6
FTSE Finland	-0.2	0.1	0.3	0.5	-15.0	-23.4	-35.9	-35.9
FTSE Sweden 30	0.9	0.4	0.6	0.5	-13.4	-24.6	-35.7	-35.7
FTSE Sweden	1.1	0.2	0.5	0.5	-13.7	-34.0	-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	34,526	19.69
DSV	Industrial Transportation	18,379	10.48
Vestas Wind Systems	Alternative Energy	18,285	10.43
Novonosis (Novozymes) B	Pharmaceuticals and Biotechnology	13,281	7.57
Orsted	Electricity	8,689	4.95
Totals		93,159	53.12

Top 5 Constituents - FTSE Finland 25

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
UPM-Kymmene	Industrial Materials	15,253	10.16
Sampo Oyi	Non-life Insurance	14,958	9.96
Nokia	Telecommunications Equipment	14,955	9.96
Kone B	Industrial Engineering	14,059	9.37
Nordea Bank Abp	Banks	13,767	9.17
Totals		72,993	48.63

Top 5 Constituents - FTSE Sweden 30

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
AstraZeneca Plc	Pharmaceuticals and Biotechnology	185,897	28.47
Atlas Copco A	Industrial Engineering	39,557	6.06
Investor B Free	Investment Banking and Brokerage Services	38,572	5.91
Volvo B	Industrial Transportation	37,919	5.81
Nordea Bank Abp	Banks	34,436	5.27
Totals		336,381	51.51

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	3,568	2.38	1	23,183	3.55
15	Telecommunications	-	-	-	2	20,848	13.89	3	24,630	3.77
20	Health Care	9	78,300	44.64	1	3,610	2.40	2	190,060	29.10
30	Financials	5	24,583	14.02	3	30,667	20.43	7	149,399	22.88
35	Real Estate	-	-	-	1	1,733	1.15	-	-	-
40	Consumer Discretionary	1	8,108	4.62	1	504	0.34	3	32,491	4.98
45	Consumer Staples	1	8,431	4.81	1	4,680	3.12	1	13,422	2.06
50	Industrials	4	28,990	16.53	7	41,783	27.83	9	192,588	29.49
55	Basic Materials	-	-	-	5	27,301	18.19	4	27,286	4.18
60	Energy	1	18,285	10.43	1	10,436	6.95	-	-	-
65	Utilities	1	8,689	4.95	1	4,983	3.32	-	-	-
Totals		22	175,385	100.00	25	150,111	100.00	30	653,058	100.00

Source: FTSE Russell as at 29 March 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	22	25	30
Net MCap (EURm)	175,385	150,111	653,058
Constituent Sizes (Net MCap EURm)			
Average	7,972	6,004	21,769
Largest	34,526	15,253	185,897
Smallest	152	504	2,234
Median	5,919	4,018	14,250
Weight of Largest Constituent (%)	19.69	10.16	28.47
Top 10 Holdings (% Index MCap)	76.87	73.66	68.82

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