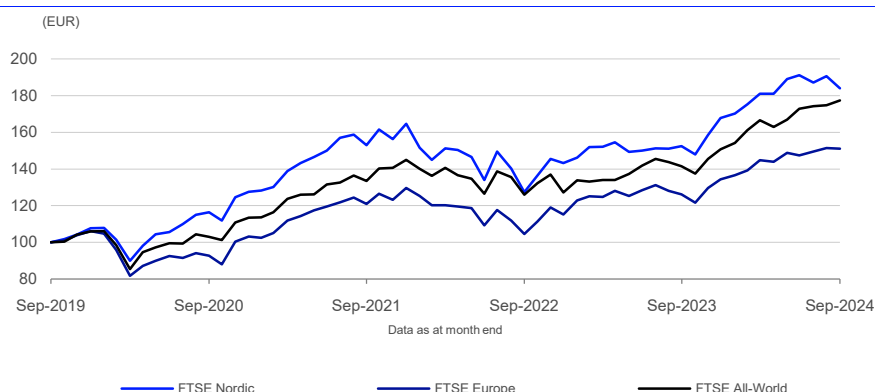


# FTSE Nordic Index

Data as at: 30 September 2024

The FTSE Nordic Index is part of a range of indexes designed to help European investors benchmark their international investments. The index comprises large and mid cap stocks providing coverage of the Nordic markets (Denmark, Finland, Norway, Sweden). The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Nordic	-3.7	1.7	9.6	20.6	20.3	84.1	6.4	13.0	13.5	15.6	16.4
FTSE Europe	2.5	4.3	12.4	19.7	24.9	51.1	7.7	8.6	10.2	12.8	15.8
FTSE All-World	2.7	6.5	17.8	25.4	33.0	77.5	10.0	12.2	10.6	13.8	14.6

\* 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 Nordic	9.0	15.0	0.8	11.2	-7.2	23.7	18.4	29.1	-13.0	17.3
FTSE Europe	6.4	9.0	4.1	11.0	-10.1	27.5	-2.7	25.6	-11.2	16.8
FTSE All-World	19.3	9.6	11.9	9.5	-4.5	29.6	6.9	27.9	-12.3	18.5

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Nordic	1.5	0.5	0.8	0.7	-10.6	-25.2	-33.3	-33.3
FTSE Europe	1.9	0.6	0.5	0.5	-7.0	-21.4	-35.7	-35.7
FTSE All-World	2.3	0.7	0.8	0.9	-9.0	-15.9	-33.4	-33.4

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

Drawdown – based on daily data

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation, the index provides coverage of the four Nordic 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

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 (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	325,934	24.33
Investor B Free	Sweden	Investment Banking and Brokerage Services	48,477	3.62
Atlas Copco A	Sweden	Industrial Engineering	43,963	3.28
Volvo B	Sweden	Industrial Transportation	37,140	2.77
Nordea Bank Abp	Finland	Banks	35,199	2.63
DSV	Denmark	Industrial Transportation	31,669	2.36
Assa Abloy B	Sweden	Construction and Materials	29,327	2.19
Atlas Copco B	Sweden	Industrial Engineering	23,103	1.72
Novonosis (Novozymes) B	Denmark	Pharmaceuticals and Biotechnology	22,300	1.66
Sandvik AB	Sweden	Industrial Engineering	21,575	1.61
Totals			618,687	46.18

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Denmark	19	511,109	38.15
Finland	14	168,394	12.57
Iceland	10	7,547	0.56
Norway	16	97,027	7.24
Sweden	53	555,523	41.47
Totals	112	1,339,600	100.00

ICB Industry Breakdown

		FTSE Nordic			FTSE Europe		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	3	25,107	1.87	26	828,318	7.68
15	Telecommunications	6	65,601	4.90	23	289,132	2.68
20	Health Care	12	404,920	30.23	58	1,698,302	15.75
30	Financials	21	250,278	18.68	125	2,091,671	19.40
35	Real Estate	5	16,912	1.26	32	133,072	1.23
40	Consumer Discretionary	8	41,904	3.13	90	1,290,857	11.97
45	Consumer Staples	8	56,212	4.20	49	990,477	9.19
50	Industrials	32	343,083	25.61	152	1,907,839	17.69
55	Basic Materials	10	63,787	4.76	56	546,055	5.06
60	Energy	5	54,109	4.04	26	554,027	5.14
65	Utilities	2	17,687	1.32	49	452,638	4.20
Totals		112	1,339,600	100.00	686	10,782,389	100.00

Index Characteristics

Attributes	FTSE Nordic	FTSE Europe
Number of constituents	112	686
Net MCap (EURm)	1,339,600	10,782,389
Dividend Yield %	2.53	3.09
Constituent Sizes (Net MCap EURm)		
Average	11,961	15,718
Largest	325,934	325,934
Smallest	196	64
Median	6,254	5,524
Weight of Largest Constituent (%)	24.33	3.02
Top 10 Holdings (% Index MCap)	46.18	20.36

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

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email info@ftserussell.com; or  
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