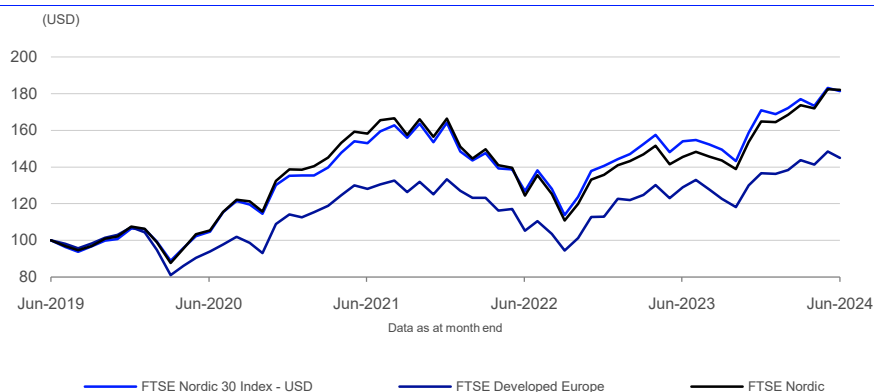


# FTSE Nordic 30 Index

Data as at: 28 June 2024

The FTSE Nordic 30 Index is designed to represent the performance of the Danish, Finnish, Norwegian and Swedish Stock Exchanges in real time for the purpose of derivative trading. The index consists of the top 30 companies in the FTSE All-World Index – Nordic Region, ranked by full market capitalisation. In order to be eligible for inclusion in the Index, securities (other than new issues) must have a velocity of 40% or more. Velocity is based on the previous six months trading and is defined as the total value of six months exchange turnover annualised and shown as a percentage of the full market capitalisation.

## 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 Nordic 30 Index - USD	2.5	6.2	6.2	17.8	18.7	81.5	5.9	12.7	15.7	19.2	19.3
FTSE Developed Europe	0.8	6.2	6.2	12.5	13.2	45.0	4.2	7.7	13.2	17.6	19.4
FTSE Nordic	4.8	10.4	10.4	25.1	15.1	82.1	4.8	12.7	15.6	19.7	19.9

\* 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 Nordic 30 Index - USD	-3.7	0.7	-7.2	24.3	-9.4	19.1	27.0	21.4	-14.3	21.5
FTSE Developed Europe	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0
FTSE Nordic	-4.3	3.3	-2.1	26.6	-11.7	21.4	29.0	20.0	-18.4	21.4

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Nordic 30 Index - USD	1.3	0.3	0.7	0.4	-10.1	-33.7	-33.7	-33.7
FTSE Developed Europe	1.0	0.2	0.4	0.3	-11.9	-31.2	-35.7	-35.7
FTSE Nordic	1.7	0.2	0.6	0.4	-9.0	-36.4	-36.4	-36.4

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

Drawdown – based on daily data

## FEATURES

### Coverage

Consists of the top 30 companies in the FTSE All-World Index – Nordic Region, ranked by full market capitalisation.

### 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 index uses 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 5 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	169,124	21.90
Atlas Copco A	Sweden	Industrial Engineering	47,588	6.16
Investor B Free	Sweden	Investment Banking and Brokerage Services	46,214	5.98
Volvo B	Sweden	Industrial Transportation	40,075	5.19
Nordea Bank Abp	Finland	Banks	39,578	5.13
Totals			342,579	44.37

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Denmark	10	299,030	38.73
Finland	5	102,086	13.22
Norway	2	44,283	5.73
Sweden	14	326,784	42.32
Totals	31	772,183	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1	23,788	3.08
15	Telecommunications	2	37,052	4.80
20	Health Care	3	200,261	25.93
30	Financials	9	203,451	26.35
40	Consumer Discretionary	2	28,263	3.66
45	Consumer Staples	2	26,604	3.45
50	Industrials	8	187,352	24.26
60	Energy	3	55,385	7.17
65	Utilities	1	10,027	1.30
Totals		31	772,183	100.00

Index Characteristics

Attributes	FTSE Nordic 30 Index - USD	FTSE Developed Europe
Number of constituents	31	525
Net MCap (USDm)	772,183	11,157,609
Dividend Yield %	2.74	3.14
Constituent Sizes (Net MCap USDm)		
Average	24,909	21,253
Largest	169,124	441,551
Smallest	407	190
Median	19,145	7,727
Weight of Largest Constituent (%)	21.90	3.96
Top 10 Holdings (% Index MCap)	60.54	22.96

INFORMATION

Index Universe

FTSE All-World Index Series

Base Date

1 July 2009

Base Value

1403.39

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, SEK, EUR

Review Dates

Quarterly in March, June, September and December

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