

# FTSE Nordic Index Series

Data as at: 28 June 2024

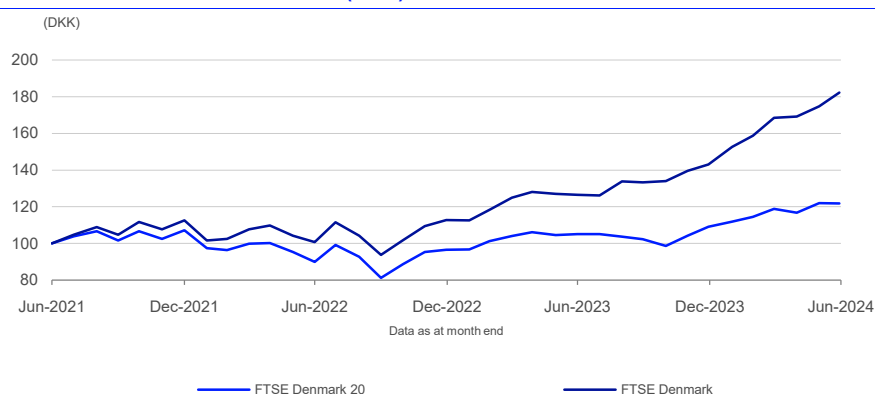
The FTSE Nordic Index series is designed to represent the performance of the Danish, Finnish and Swedish equity markets. Three separate indices have been created to represent these distinct markets:

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

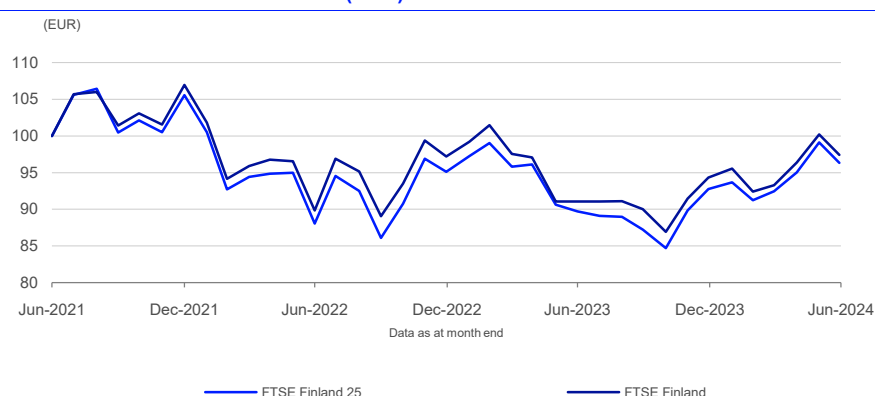
FTSE Finland 25 Index - designed to reflect the performance of the top 25 most liquid Finland-listed securities.

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.

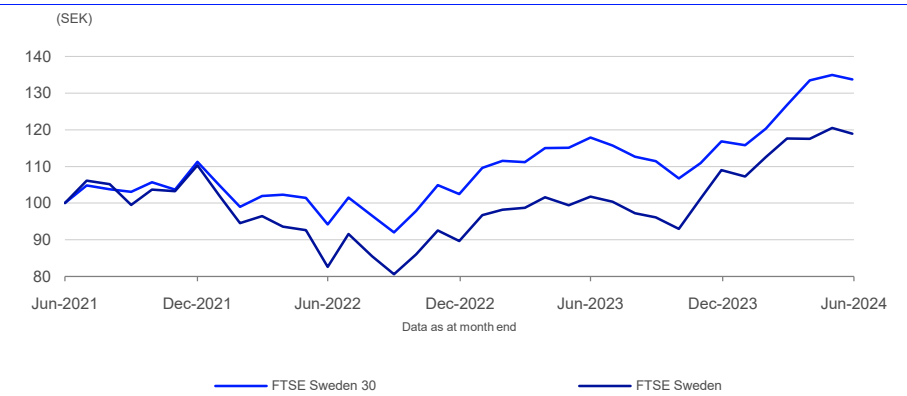
### Availability

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

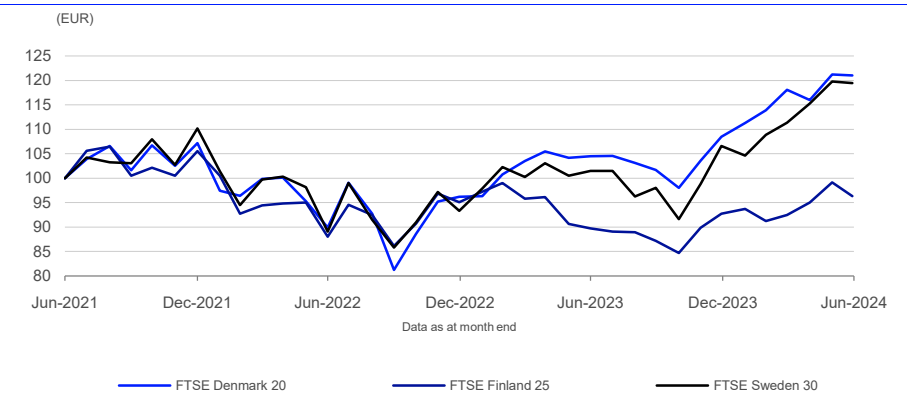
### Industry Classification Benchmark

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	2.5	11.6	11.6	15.8	21.0	101.1	6.6	15.0	13.5	15.7	16.0
FTSE Denmark	8.2	27.3	27.3	43.9	81.7	209.9	22.0	25.4	20.0	17.5	14.9
FTSE Finland 25	4.2	3.8	3.8	7.4	-3.7	35.8	-1.2	6.3	12.7	15.2	16.7
FTSE Finland	4.4	3.3	3.3	7.0	-2.6	32.7	-0.9	5.8	12.4	15.0	16.4
FTSE Sweden 30	7.2	12.1	12.1	17.7	19.4	83.4	6.1	12.9	15.1	16.1	18.3
FTSE Sweden	2.9	7.0	7.0	21.3	6.3	65.7	2.1	10.6	17.0	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	1.3	0.5	0.9	0.8	-9.6	-26.7	-28.5	-28.5
FTSE Denmark	2.3	1.3	1.7	1.1	-7.4	-18.9	-26.0	-26.0
FTSE Finland 25	0.6	-0.1	0.4	0.6	-10.3	-24.8	-36.6	-36.6
FTSE Finland	0.6	-0.1	0.4	0.5	-9.1	-23.4	-35.9	-35.9
FTSE Sweden 30	1.3	0.4	0.7	0.6	-11.3	-24.6	-35.7	-35.7
FTSE Sweden	1.3	0.1	0.5	0.5	-11.7	-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	38,939	21.74
DSV	Industrial Transportation	16,831	9.40
Vestas Wind Systems	Alternative Energy	15,285	8.53
Novonosis (Novozymes) B	Pharmaceuticals and Biotechnology	13,845	7.73
Danske Bank A/S	Banks	8,509	4.75
Totals		93,409	52.16

Top 5 Constituents - FTSE Finland 25

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Nokia	Telecommunications Equipment	16,459	10.53
Sampo Oyj	Non-life Insurance	15,988	10.23
UPM-Kymmene	Industrial Materials	15,632	10.00
Nordea Bank Abp	Banks	15,409	9.86
Kone B	Industrial Engineering	15,031	9.62
Totals		78,519	50.24

Top 5 Constituents - FTSE Sweden 30

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
ABB Ltd	Electronic and Electrical Equipment	56,902	9.92
AstraZeneca Plc	Pharmaceuticals and Biotechnology	56,583	9.87
Atlas Copco A	Industrial Engineering	44,421	7.75
Investor B Free	Investment Banking and Brokerage Services	43,139	7.52
Volvo B	Industrial Transportation	37,408	6.52
Totals		238,452	41.59

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	3,423	2.19	1	22,205	3.87
15	Telecommunications	-	-	-	2	22,569	14.44	3	27,445	4.79
20	Health Care	9	82,871	46.27	1	4,239	2.71	2	60,119	10.49
30	Financials	5	24,759	13.82	3	33,354	21.34	7	162,309	28.31
35	Real Estate	-	-	-	1	1,518	0.97	-	-	-
40	Consumer Discretionary	1	7,539	4.21	1	952	0.61	3	28,215	4.92
45	Consumer Staples	1	7,548	4.21	1	4,433	2.84	1	14,405	2.51
50	Industrials	5	32,710	18.26	7	44,975	28.78	9	232,815	40.61
55	Basic Materials	-	-	-	5	27,968	17.90	4	25,817	4.50
60	Energy	1	15,285	8.53	1	6,912	4.42	-	-	-
65	Utilities	1	8,379	4.68	1	5,943	3.80	-	-	-
Totals		23	179,091	100.00	25	156,286	100.00	30	573,330	100.00

Source: FTSE Russell as at 28 June 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	23	25	30
Net MCap (EURm)	179,091	156,286	573,330
Dividend Yield %	1.55	4.31	2.90
Constituent Sizes (Net MCap EURm)			
Average	7,787	6,251	19,111
Largest	38,939	16,459	56,902
Smallest	177	952	1,475
Median	7,007	4,398	15,228
Weight of Largest Constituent (%)	21.74	10.53	9.92
Top 10 Holdings (% Index MCap)	73.70	73.02	64.01

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