

# FTSE NORDIC INDEX SERIES

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

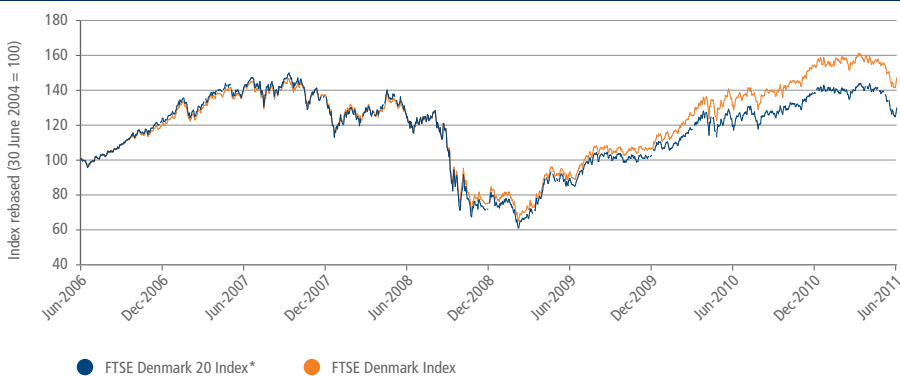
FTSE Finland 25 Index - designed to reflect the performance of the top 25 most liquid Finland-listed securities

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

## FEATURES

- The index is designed in particular for the creation of derivatives, as well as for index tracking funds and ETFs
- Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index
- Stocks are liquidity screened to ensure that the index is tradable
- Capital and total return indices are available for this index

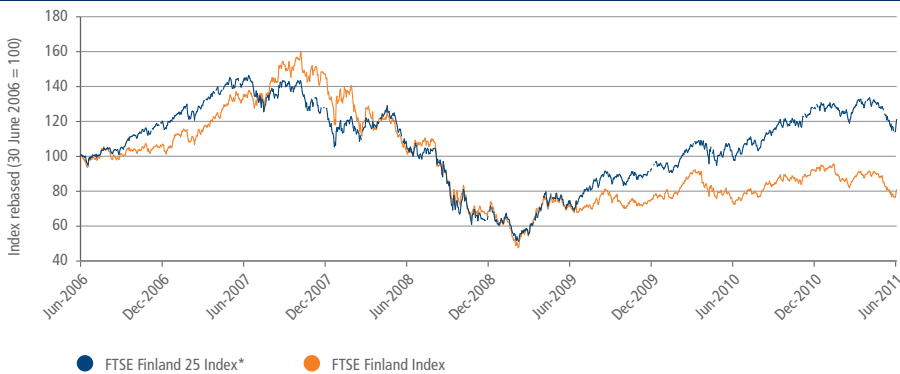
### FTSE DENMARK 20 INDEX 5 YEAR PERFORMANCE (DKK TOTAL RETURN)



\*Based on a backcast calculation

SOURCE: FTSE Group, data as at 30 June 2011

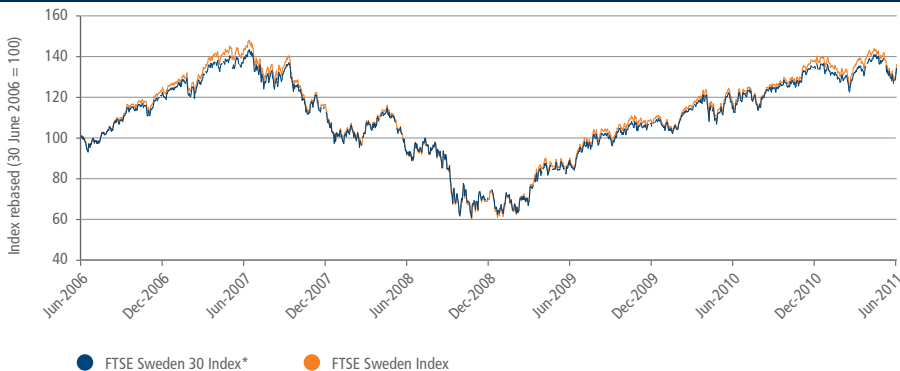
### FTSE FINLAND 25 INDEX 5 YEAR PERFORMANCE (EUR TOTAL RETURN)



\*Based on a backcast calculation

SOURCE: FTSE Group, data as at 30 June 2011

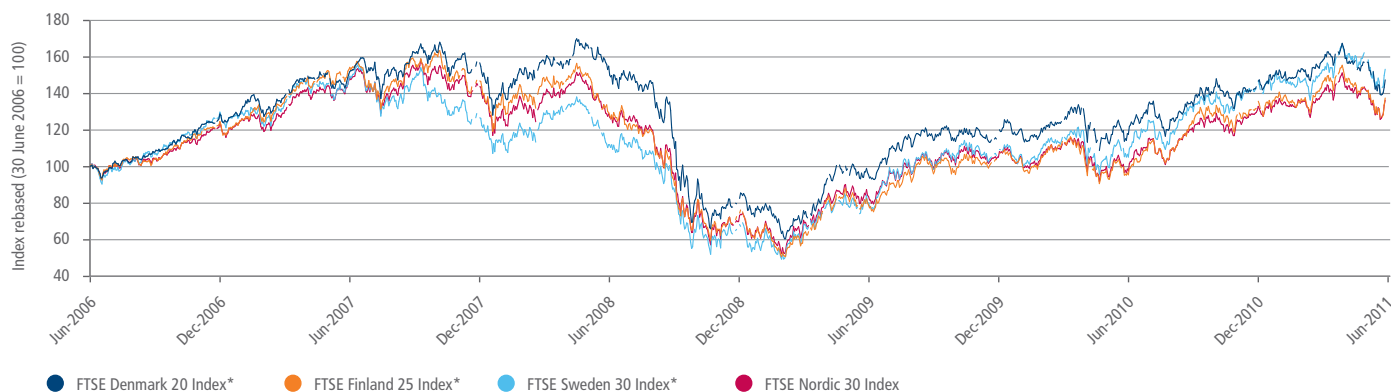
### FTSE SWEDEN 30 INDEX 5 YEAR PERFORMANCE (SEK TOTAL RETURN)



\*Based on a backcast calculation

SOURCE: FTSE Group, data as at 30 June 2011

## 5 YEAR PERFORMANCE (USD TOTAL RETURN)



\*Based on a backcast calculation

SOURCE: FTSE Group, data as at 30 June 2011

## ICB INDUSTRY BREAKDOWN

ICB Code	ICB Industry	FTSE DENMARK 20 INDEX			FTSE FINLAND 25 INDEX			FTSE SWEDEN 30 INDEX		
		No. of Cons	Index Mkt Cap (USDm)	Index Wt (%)	No. of Cons	Index Mkt Cap (USDm)	Index Wt (%)	No. of Cons	Index Mkt Cap (USDm)	Index Wt (%)
0001	Oil & Gas	1	4,734	3.98	1	2,012	1.74	-	-	-
1000	Basic Materials	-	-	-	5	21,480	18.62	2	8,688	2.28
2000	Industrials	7	31,503	26.48	8	37,429	32.45	12	141,666	37.12
3000	Consumer Goods	1	12,931	10.87	2	8,498	7.37	4	29,777	7.80
4000	Health Care	6	43,692	36.72	1	2,430	2.11	2	18,551	4.86
5000	Consumer Services	-	-	-	3	4,880	4.23	2	24,241	6.35
6000	Telecommunications	-	-	-	1	3,581	3.10	2	24,279	6.36
7000	Utilities	-	-	-	1	10,800	9.36	-	-	-
8000	Financials	5	26,129	21.96	2	14,967	12.98	5	95,977	25.15
9000	Technology	-	-	-	1	9,271	8.04	1	38,478	10.08
	<b>Totals</b>	<b>20</b>	<b>118,989</b>	<b>100.00</b>	<b>25</b>	<b>115,348</b>	<b>100.00</b>	<b>30</b>	<b>381,658</b>	<b>100.00</b>

SOURCE: FTSE Group, data as at 30 June 2011

## PERFORMANCE AND VOLATILITY TABLE (TOTAL RETURN)

	PERFORMANCE						VOLATILITY				
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE Denmark 20 Index (DKK)	-8.1	-6.0	-6.0	8.2	2.7	29.9	0.9	5.4	15.2	28.2	23.5
FTSE Denmark Index (DKK)	-7.2	-4.0	-4.0	11.7	16.9	47.1	5.3	8.0	15.4	26.4	21.4
FTSE Finland 25 Index (EUR)	-6.1	-4.7	-4.7	21.3	11.6	21.2	3.7	3.9	17.8	29.9	24.4
FTSE Finland Index (EUR)	-8.6	-11.5	-11.5	9.3	-22.9	-19.1	-8.3	-4.2	18.8	31.3	27.1
FTSE Sweden 30 Index (SEK)	1.1	0.0	0.0	16.0	43.0	34.1	12.7	6.1	16.4	27.0	21.6
FTSE Swedend Index (SEK)	-0.1	-0.9	-0.9	16.3	45.6	36.1	13.3	6.4	17.4	28.4	23.3

\* Based on daily annualised total returns using 252 trading days in a year \*\* Based on weekly annualised total returns using 52 weeks (Wednesday to Wednesday) \*\*\* Based on monthly annualised total returns  
SOURCE: FTSE Group, data as at 30 June 2011

## FTSE DENMARK 20 INDEX TOP 5 CONSTITUENTS

Rank	Constituent Name	ICB Sector	Net Mkt Cap (USDm)	Index Weight (%)
1	Novo-Nordisk B	Pharmaceuticals & Biotechnology	24,480	20.57
2	Danske Bank A/S	Banks	17,257	14.50
3	A P Moller - Maersk B	Industrial Transportation	14,222	11.95
4	Carlsberg (B)	Beverages	12,931	10.87
5	Novozymes A/S	Pharmaceuticals & Biotechnology	8,830	7.42
Totals			77,720	65.32

SOURCE: FTSE Group, data as at 30 June 2011

## FTSE FINLAND 25 INDEX TOP 5 CONSTITUENTS

Rank	Constituent Name	ICB Sector	Net Mkt Cap (USDm)	Index Weight (%)
1	Sampo Oyi	Pharmaceuticals & Biotechnology	12,534	10.87
2	Fortum	Banks	10,800	9.36
3	Kone B	Industrial Transportation	10,412	9.03
4	UPM-Kymmene	Beverages	9,520	8.25
5	Nokia	Pharmaceuticals & Biotechnology	9,271	8.04
Totals			52,537	45.55

SOURCE: FTSE Group, data as at 30 June 2011

## FTSE SWEDEN 30 INDEX TOP 5 CONSTITUENTS

Rank	Constituent Name	ICB Sector	Net Mkt Cap (USDm)	Index Weight (%)
1	Ericsson B	Technology Hardware & Equipment	38,478	10.08
2	Nordea Bank AB	Banks	32,565	8.53
3	Volvo B	Industrial Engineering	25,459	6.67
4	Sandvik AB	Industrial Engineering	20,892	5.47
5	Hennes & Mauritz B	General Retailers	20,236	5.30
Totals			137,631	36.06

SOURCE: FTSE Group, data as at 30 June 2011

## PORTFOLIO CHARACTERISTICS

	FTSE Denmark 20 Index	FTSE Finland 25 Index	FTSE Sweden 30 Index
Number of Constituents	20	25	30
Index Mkt Cap (USDm)	118,989	115,348	381,658
Constituent Sizes (Net Market Cap USDm)			
Average	5,949	4,614	12,722
Largest	24,480	12,534	38,478
Smallest	307	861	3,615
Median	3,849	2,606	9,340
Weight of Largest Constituent (%)	20.57	10.87	10.08
Top 10 Holdings (% Index Market Cap)	85.75	73.02	58.49

SOURCE: FTSE Group, data as at 30 June 2011

## INFORMATION

### Index Universe

FTSE All-World Index Series

### Base Date

30 September 2009

### Index Calculation

Real-time and End-of-Day indices available;  
Real-Time index calculated every 15 seconds

### Index Distribution

Indices available at:  
FTSE Sweden 30 Index 16:30 GMT  
FTSE Finland 25 Index 16:30 GMT  
FTSE Denmark 20 Index 16:00 GMT

### Currency

Sweden: Swedish kroner  
Finland: Euro  
Denmark: Danish Kronor

### Review Dates

semi-annually in January and July

### Index Rules

Available at [www.ftse.com/nordic](http://www.ftse.com/nordic)

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