

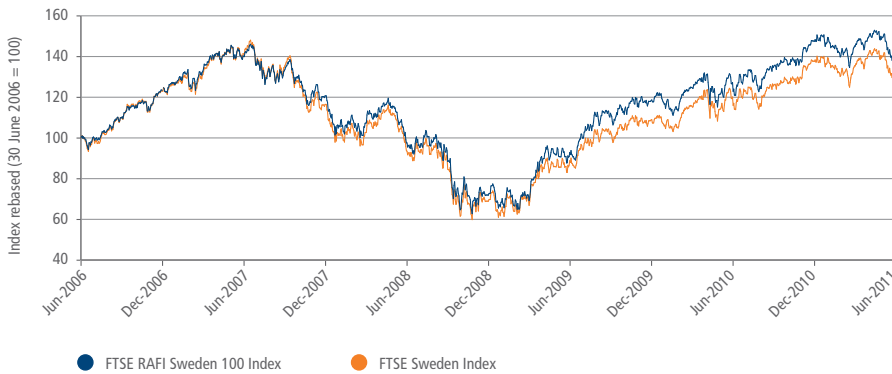
FTSE RAFI SWEDEN 100 INDEX

The FTSE RAFI Sweden 100 Index is part of the FTSE RAFI Index Series, launched in association with Research Affiliates. As part of FTSE Group's range investment strategy indexes, the FTSE RAFI Index Series weights index constituents using four fundamental factors, rather than market capitalization. These factors include total cash dividends, free cash flow, total sales and book equity value.

FEATURES

- The FTSE RAFI Sweden 100 Index has been created to provide a market measurement of the stocks listed within the Swedish domestic market
- The index consists of the top 100 stocks weighted by fundamentals from a universe of 300 stocks listed on the OMX stock exchange in Sweden
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- The index is designed for the creation of derivatives, 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
- A capital and total return index is available
- FTSE RAFI Index-linked products can offer the advantages of an active management strategy with the highlights of passive investment: lower turnover costs and transparent rules-based selection, whilst retaining high investment capacity
- Fundamentals weighting does not increase exposure to high P/E stocks during episodes of unsustainable P/E expansion. It therefore avoids over-exposure to the more overvalued stocks

FTSE RAFI SWEDEN 100 INDEX 5 YEAR PERFORMANCE (SEK TOTAL RETURN)



SOURCE: FTSE Group, data as at 30 June, 2011

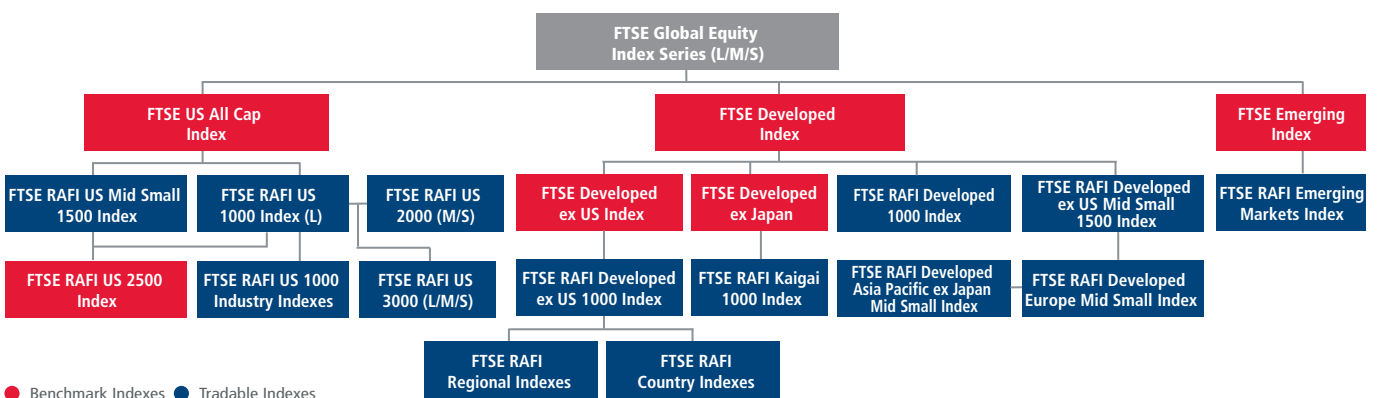
FTSE RAFI SWEDEN 100 INDEX PERFORMANCE AND VOLATILITY TABLE (SEK TOTAL RETURN)

	PERFORMANCE						VOLATILITY				
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (3YR %pa)	5YR (5YR %pa)	1YR Vol (%pa)*	3YR Vol (3YR %pa)**	5YR Vol (5YR %pa)***
FTSE RAFI Sweden 100 Index	-0.9	-1.9	-1.9	16.6	48.2	44.6	14.0	7.7	16.1	27.6	22.8
FTSE Sweden Index	-0.1	-0.9	-0.9	16.3	45.6	36.1	13.3	6.4	17.1	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

FAMILY TREE



FTSE RAFI SWEDEN 100 INDEX TOP 10 CONSTITUENTS

Rank	Constituent	ICB Supersector	Net Mkt Cap (SEKm)	Index Weight (%)
1	Nordea Bank AB	Banks	6,613.70	8.54
2	Ericsson B	Technology	6,379.03	8.24
3	Volvo B	Industrial Goods & Services	5,351.34	6.91
4	TeliaSonera	Telecommunications	4,914.19	6.34
5	Hennes & Mauritz B	Retail	4,693.09	6.06
6	Investor B Free	Financial Services	3,006.47	3.88
7	Svenska Handelsbnk A	Banks	2,799.03	3.61
8	Skand Enskilda Bkn A	Banks	2,638.76	3.41
9	Swedbank AB Series A	Banks	2,360.79	3.05
10	SCA B	Personal & Household Goods	2,285.93	2.95
	Total		41,042.33	52.98

SOURCE: FTSE Group, data as at 30 June, 2011

FTSE RAFI SWEDEN 100 INDEX ICB SUPERSECTOR BREAKDOWN

ICB Code	ICB Supersector	No. of Constituents	Net Mkt Cap (SEKm)	Index Weight (%)
0500	Oil & Gas	3	708.63	0.91
1300	Chemicals	2	105.45	0.14
1700	Basic Resources	9	3,509.12	4.53
2300	Construction & Materials	6	3,817.59	4.93
2700	Industrial Goods & Services	20	17,377.15	22.43
3300	Automobiles & Parts	4	1,017.50	1.31
3500	Food & Beverage	1	186.09	0.24
3700	Personal & Household Goods	8	5,203.57	6.72
4500	Health Care	4	3,192.07	4.12
5300	Retail	6	5,464.19	7.05
5500	Media	2	619.47	0.80
5700	Travel & Leisure	5	824.21	1.06
6500	Telecommunications	3	6,955.80	8.98
8300	Banks	4	14,412.28	18.61
8600	Real Estate	8	1,754.70	2.27
8700	Financial Services	11	5,682.25	7.34
9500	Technology	4	6,631.22	8.56
	Total	100	77,461.31	100.00

Source: FTSE Group, data as at 30 June, 2011

COMMITTEES & REVIEWS

The indices are managed according to a transparent and public set of index rules, and overseen by an independent committee of leading market professionals. The committee ensures that the rules are correctly applied and adhered to. Regular index reviews are conducted to ensure that a continuous and accurate representation of the market is maintained.

INFORMATION

Index Universe

Companies listed on the OMX Exchange

Index Launch

20 February 2007

Base Date

30 September 2005

Base Value

5000

Investability Screens

Free float adjusted and liquidity screened

Index Calculation

Calculated real-time every 15 seconds (SEK). Also calculated end-of-day

End-of-Day Distribution

Index available at 20:00 GMT via FTP and email

Currency

SEK, EUR, GBP, JPY, USD

Review Dates

Annually in March

Index Rules

Available at www.ftse.com/rafi

Vendor Codes

Available at www.ftse.com/Indices

© FTSE International Limited ("FTSE") 2011. All rights reserved. "FTSE®", "FT-SE®" and "Footsie®" are trade marks jointly owned by the London Stock Exchange Plc and The Financial Times Limited and are used by FTSE under licence. "Research Affiliates" and "Fundamental Index" are trade marks of Research Affiliates LLC ("RA"). The FTSE Research Affiliates Fundamental Indices ("FTSE RAFI Indices") are calculated by FTSE RA. All rights in and to the FTSE RAFI Indices vest in FTSE and/or its relevant partners. No part of this publication may be reproduced, stored in retrieval system or transmitted by any other form or means whether electronic, mechanical, photocopying, recording or otherwise without the prior permission of FTSE. All information is provided for information purposes only. Whilst every effort is made to ensure that all information given by FTSE in this publication is accurate, no responsibility or liability can be accepted by FTSE and/or its relevant partners for any errors or for any loss arising from use of this publication. Distribution of the FTSE RAFI Indices and the use of the FTSE RAFI Indices to create financial products requires a licence with FTSE. Industry Classification Benchmark ("ICB") is a product of FTSE. All intellectual property rights in and to ICB vest in FTSE and a licence from FTSE is required for use of ICB. FTSE and its licensors do not accept any liability to any person for any loss or damage arising out of any error or omission in ICB.



FOR FURTHER INFORMATION VISIT WWW.FTSE.COM, EMAIL INFO@FTSE.COM OR CALL YOUR LOCAL FTSE OFFICE:

BEIJING +86 (10) 8523 5969 DUBAI +971 4 319 9901 FRANKFURT +49 (0) 69 156 85 144 HONG KONG +852 2164 3333

LONDON +44 (0) 20 7866 1810 MILAN +39 02 72426 641 MUMBAI +91 22 4090 7144 NEW YORK +1 888 747 FTSE (3873)

PARIS +33 (0) 1 53 76 82 88 SAN FRANCISCO +1 888 747 FTSE (3873) SYDNEY +61 2 9293 2866 TOKYO +81 (3) 3581 2811

