

# FTSE RAFI SWEDEN ALL CAP INDEX

The FTSE RAFI Sweden All Cap Index is part of the FTSE RAFI Index Series, launched in association with Research Affiliates. As part of FTSE Group's range of non-market cap weighted indices, 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

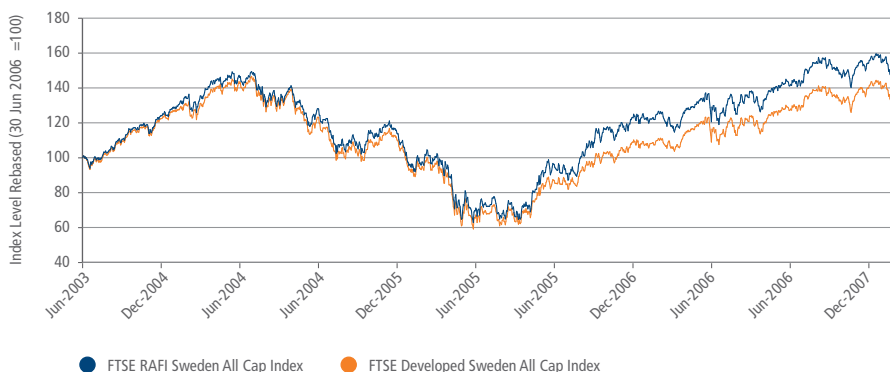
- The index consists of Swedish Large, Mid and Small Cap stocks from the FTSE Global Equity Index Series, weighted by fundamental factors
- Offers the advantages of an active management strategy with the highlights of passive investment: lower turnover costs and transparent rules-based selection, whilst retaining high investment capacity
- By using fundamental factors rather than prices to weight stocks, reviews of the FTSE RAFI Indices take advantage of price movements by reducing the index's holdings in constituents whose prices have risen relative to other constituents, and increasing holdings in companies whose prices have fallen behind.
- Fundamentals weighting does not increase exposure to high P/E stocks during episodes of unsustainable P/E expansion. It therefore avoids overexposure to the more overvalued stocks
- Stocks are free-float weighted to ensure that only the investable opportunity set is included within the indices
- Stocks are liquidity screened to ensure that the index is tradable
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- The index is designed for trading of derivatives, index-tracking funds, exchange traded funds and performance benchmarks.

## FTSE RAFI SWEDEN ALL CAP INDEX TOP 10 CONSTITUENTS

Rank	Constituent name	ICB Supersector	Index Mkt Cap (SEKm)	Index Weight (%)
1	Nordea Bank AB	Banks	6,614	9.35
2	Ericsson B	Technology	6,379	9.02
3	TeliaSonera	Telecommunications	4,914	6.95
4	Hennes & Mauritz B	Retail	4,693	6.63
5	Volvo B	Industrial Goods & Services	3,652	5.16
6	Investor B Free	Financial Services	3,006	4.25
7	Svenska Handelsbnk A	Banks	2,799	3.96
8	Skand Enskilda Bkn A	Banks	2,639	3.73
9	Swedbank AB Series A	Banks	2,361	3.34
10	SCA B	Personal & Household Goods	2,286	3.23
<b>Total</b>			<b>39,342.93</b>	<b>55.60</b>

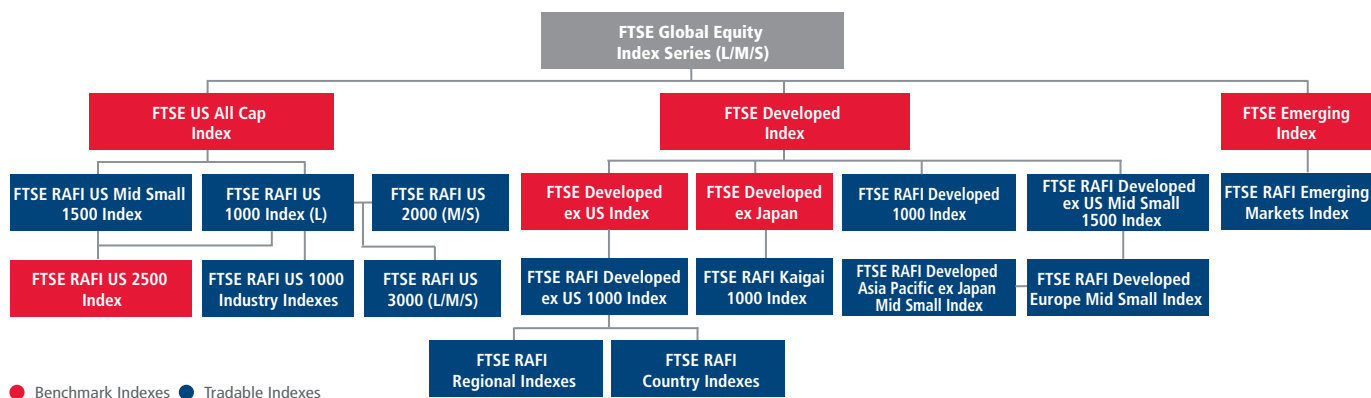
SOURCE: FTSE Group, data as at 30 June, 2011

## FTSE RAFI SWEDEN ALL CAP INDEX 5-YEAR PERFORMANCE (SEK TOTAL RETURN)



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

## FAMILY TREE



● Benchmark Indexes ● Tradable Indexes

**FTSE RAFI SWEDEN ALL CAP INDEX ICB SECTOR BREAKDOWN**

ICB Code	ICB Sector	FTSE RAFI Sweden All Cap		FTSE Developed Sweden All Cap		Difference (%)
		No. of Constituents	Index Weight (%)	No. of Constituents	Index Weight (%)	
0530	Oil & Gas Producers	2	0.60	2	0.84	-0.24
1730	Forestry & Paper	3	1.55	3	0.95	0.59
1750	Industrial Metals & Mining	4	1.77	4	1.46	0.30
1770	Mining	1	0.93	1	1.16	-0.23
2350	Construction & Materials	6	5.40	6	4.79	0.61
2710	Aerospace & Defense	1	0.67	1	0.23	0.45
2730	Electronic & Electrical Equipment	2	0.70	2	1.52	-0.82
2750	Industrial Engineering	11	19.70	11	26.55	-6.85
2790	Support Services	3	1.66	3	1.30	0.36
3350	Automobiles & Parts	3	0.24	3	0.25	-0.01
3570	Food Producers	1	0.26	1	0.20	0.06
3720	Household Goods & Home Construction	4	2.89	4	2.65	0.24
3760	Personal Goods	1	3.23	1	1.95	1.28
3780	Tobacco	1	0.68	1	1.61	-0.93
4530	Health Care Equipment & Services	2	1.05	2	2.11	-1.06
4570	Pharmaceuticals & Biotechnology	3	0.57	3	0.73	-0.16
5330	Food & Drug Retailers	2	0.62	2	0.40	0.22
5370	General Retailers	4	6.99	4	4.83	2.16
5550	Media	3	0.94	3	1.06	-0.12
5750	Travel & Leisure	4	1.06	4	0.56	0.51
6570	Mobile Telecommunications	2	8.68	2	5.55	3.13
8350	Banks	4	20.37	4	19.57	0.80
8630	Real Estate Investment & Services	8	2.48	8	2.72	-0.24
8770	Financial Services	10	7.86	10	6.79	1.07
9570	Technology Hardware & Equipment	2	9.12	2	10.22	-1.10
	<b>Total</b>	<b>87</b>	<b>100.00</b>	<b>87</b>	<b>100.00</b>	

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

**INFORMATION**
**Index Universe**

FTSE Sweden All Cap Index

**Index Launch**

20 November 2006

**Base Date**

30 March 2006

**Base Value**

5000

**Investability Screens**

Free float adjusted and liquidity screened

**Index Calculation**

Real-time (every 15 seconds) and end-of-day

**End-of-Day Distribution**

Index available at 20:00 GMT via FTP and email

**Currency**

Swedish Krona (SEK)

**Review Dates**

Annually in March

**Index Rules**

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

**Vendor Codes**

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

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PARIS +33 (0)1 53 76 82 89 SAN FRANCISCO +1 888 747 FTSE (3873) SYDNEY +61 (2) 9293 2864 TOKYO +81 (3) 3581 2811

