

Real estate index announcement

February 2024

MSCI Sweden Annual Property Index (Unfrozen)

CHANGE IN INDEX COMPOSITION

Stockholm, February 2024: MSCI announces changes in the composition of MSCI Sweden Annual Property Index (Unfrozen) for December 2023. The December 2023 results exclude information on two funds, which have not provided data. As per the index methodology, the historical data for these funds will remain in the index history up to December 2022. The index now includes six new contributing funds.

Overall, the above change combined with exclusion(s), if any, as part of MSCI's data validation and verification process result in a decrease of 8.3% in the Capital Value of the index. The impact on the index can be seen in the table below, which shows the sector weight variations for December 2022. Office and Other were the most impacted sectors with a weight increase of 340 basis points and a decrease of 360 basis points, respectively.

IMPACT ANALYSIS OF INDEX SECTOR WEIGHTS

Sector	Index Sector Weight (%) by Capital Value – December 2022 (BEFORE CHANGE)	Index Sector Weight (%) by Capital Value – December 2022 (AFTER CHANGE)	Difference (%)
Retail	7.0	7.5	0.5
Office	49.6	53.0	3.4
Industrial	4.3	4.6	0.3
Residential	19.6	18.8	-0.8
Hotel	2.3	2.5	0.2
Other	17.1	13.5	-3.6

Note: Numbers at sector level may be impacted due to rounding or suppression of data due to confidentiality and dominance rules.

Contact us

realestate@msci.com

AMERICAS

Canada + 1 416 687 6284
 US + 1 212 804 3900

EUROPE, MIDDLE EAST & AFRICA

UK + 44 20 7336 9200
 France + 44 20 7336 4783
 Germany + 49 691 3385 900
 Italy + 44 20 7336 9684
 Netherlands + 44 20 7336 9200
 Spain + 34 93 467 7403
 South Africa + 27 11 656 2115
 Sweden + 46 8 400 252 30

ASIA PACIFIC

Australia + 61 2 9033 9300
 Hong Kong + 852 2844 9333
 Singapore + 65 6826 9339
 Japan + 81 3 5211 1455

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