

Real estate index announcement

March 2024

MSCI Sweden Residential and Municipal Housing Annual Property Index (Unfrozen)

CHANGE IN INDEX COMPOSITION

Stockholm, March 2024: MSCI announces changes in the composition of MSCI Sweden Residential and Municipal Housing 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 three 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 8.1% 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. Tax Yr 1960-1979 and Tax Yr >2004 were the most impacted sectors with a weight decrease of 80 basis points and an increase of 60 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 (%)
Tax Yr 1929-1959	9.5	9.4	-0.1
Tax Yr 1960-1979	34.1	33.3	-0.8
Tax Yr 1980-1989	16.6	16.7	0.1
Tax Yr 1990-2004	14.6	14.7	0.1
Tax Yr > 2004	24.1	24.7	0.6
Tax Yr - Unknown	1.0	1.2	0.2

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

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