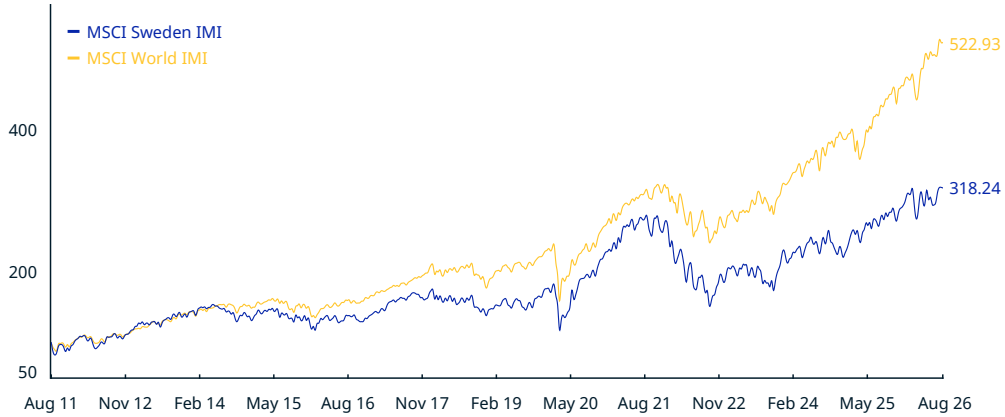
MSCI Sweden IMI Index (USD)

The MSCI Sweden IMI Index captures large, mid and small cap representation of the Swedish market. With 164 constituents, the index is comprehensive, covering approximately 99% of the equity universe in Sweden.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (AUG 2011 – AUG 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Sweden IMI	MSCI World IMI
2025	32.87	20.98
2024	-3.22	17.52
2023	22.79	22.88
2022	-31.68	-18.22
2021	21.10	21.04
2020	28.69	15.90
2019	23.41	27.48
2018	-13.33	-9.41
2017	20.51	22.44
2016	0.43	8.19
2015	-0.36	-0.80
2014	-6.82	4.52
2013	26.51	27.42
2012	21.63	16.06

INDEX PERFORMANCE — NET RETURNS (%) (AUG 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 31, 1994
MSCI Sweden IMI	2.26	2.56	15.35	8.07	19.00	3.01	8.88	9.51
MSCI World IMI	2.61	2.34	20.63	13.52	19.83	10.76	12.69	8.52

FUNDAMENTALS (AUG 31, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Sweden IMI	2.22	16.31	18.62	2.56
MSCI World IMI	1.54	23.38	18.29	3.75

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2026)

	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 31, 1994	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI Sweden IMI	4.81	19.44	22.99	20.66	0.76	0.08	0.40	0.39	74.68	2000-03-06—2002-10-09
MSCI World IMI	2.36	12.46	15.35	15.11	1.16	0.51	0.71	0.44	58.03	2007-10-31—2009-03-09

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI Sweden IMI Index was launched on Jun 05, 2007. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance -- whether actual or back-tested -- is no indication or guarantee of future performance.

INDEX CHARACTERISTICS

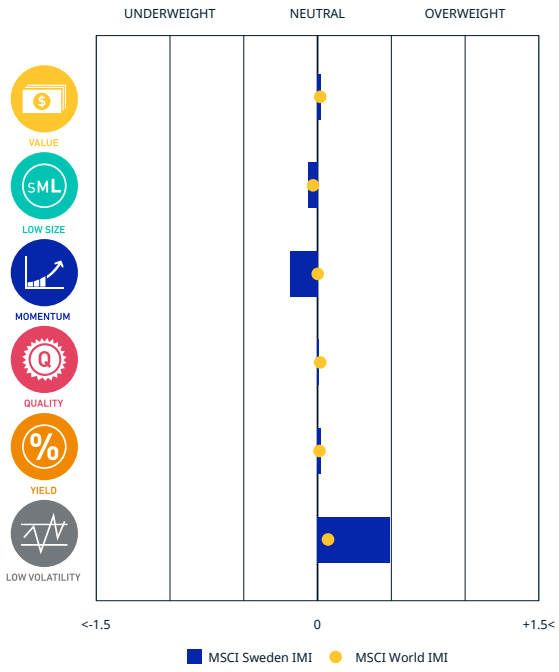
	MSCI Sweden IMI
Number of Constituents	164
	Mkt Cap (USD Millions)
Index	967,302.73
Largest	79,735.20
Smallest	153.54
Average	5,898.19
Median	1,565.94

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
SPOTIFY TECHNOLOGY	79.74	8.24	Comm Srvcs
INVESTOR B	74.57	7.71	Financials
VOLVO B	56.04	5.79	Industrials
ATLAS COPCO A	54.10	5.59	Industrials
SANDVIK	41.49	4.29	Industrials
ASSA ABLOY B	36.35	3.76	Industrials
SKAND.ENSKILDA BANKEN A	34.25	3.54	Financials
SWEDBANK A	32.20	3.33	Financials
ATLAS COPCO B	27.59	2.85	Industrials
ERICSSON (LM) B	26.66	2.76	Info Tech
Total	462.97	47.86	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



MSCI FaCS

VALUE
Relatively Inexpensive Stocks

LOW SIZE
Smaller Companies

MOMENTUM
Rising Stocks

QUALITY
Sound Balance Sheet Stocks

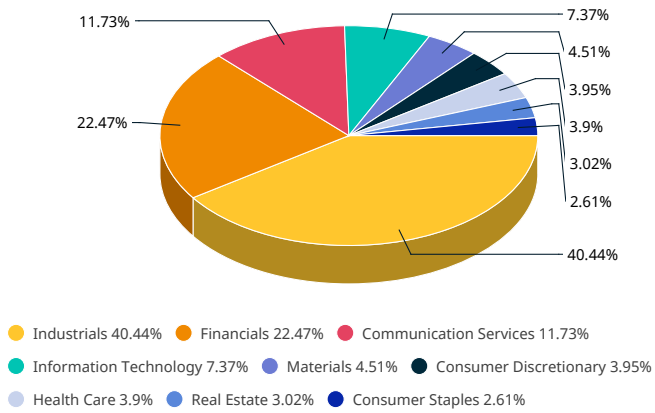
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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