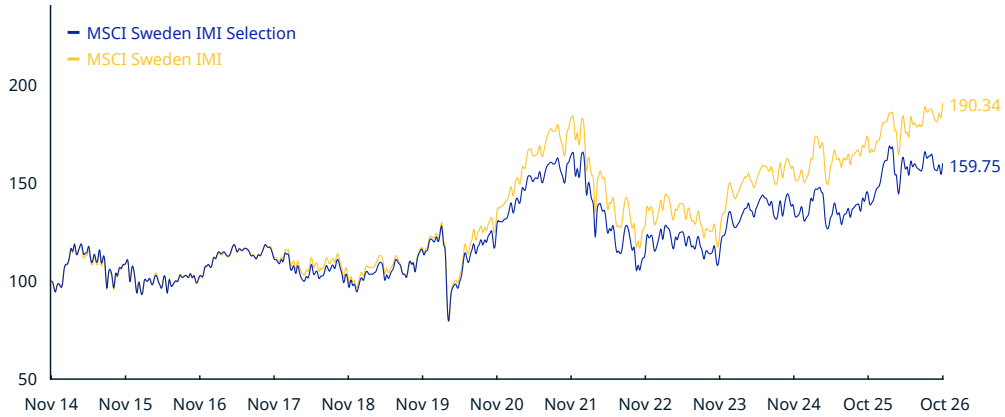
MSCI Sweden IMI Selection Index (EUR)

The MSCI Sweden IMI Selection Index is a capitalization weighted index that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. MSCI Sweden IMI Selection Index consists of large, mid and small cap companies of the Swedish market. The Index is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a member of the MSCI Selection Index series. Constituent selection is based on data from MSCI Solutions.

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

CUMULATIVE INDEX PERFORMANCE — PRICE RETURNS (EUR) (NOV 2014 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Sweden IMI Selection	MSCI Sweden IMI
2025	14.09	15.04
2024	-2.10	1.36
2023	17.01	16.03
2022	-29.42	-28.73
2021	23.29	27.92
2020	10.77	16.90
2019	23.66	22.52
2018	-12.11	-11.34
2017	1.94	3.50
2016	1.01	0.67
2015	8.64	8.63

INDEX PERFORMANCE — PRICE RETURNS (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Nov 25, 2014
MSCI Sweden IMI Selection	2.13	-1.57	11.92	6.19	13.13	0.03	4.82	4.00
MSCI Sweden IMI	5.25	2.69	11.21	9.22	16.71	1.48	6.68	5.54

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Sweden IMI Selection	2.21	23.64	17.32	3.06
MSCI Sweden IMI	2.24	17.04	18.14	2.54

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – OCT 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI Sweden IMI Selection	0.98	3.50	8.57	17.06	19.98	17.78	0.65	-0.01	0.31	0.28	37.70	2021-11-17—2022-09-29
MSCI Sweden IMI	1.00	0.00	4.73	16.14	19.59	17.75	0.88	0.06	0.41	0.36	37.67	2020-02-19—2020-03-23

[1] Last 12 months [2] Based on monthly price returns data [3] Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI ESG Indexes use ratings and other data supplied by MSCI Solutions LLC, a subsidiary of MSCI Inc.

The MSCI ESG Leaders Indexes were renamed the MSCI Selection Indexes as of Feb 3, 2025.

The MSCI Sweden IMI Selection Index was launched on Dec 15, 2017. 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

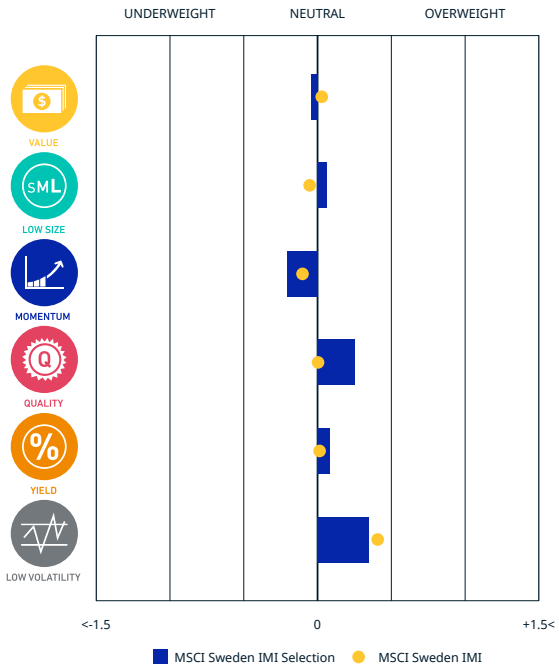
	MSCI Sweden IMI Selection	MSCI Sweden IMI
Number of Constituents	78	164
	Weight (%)	
Largest	10.64	9.28
Smallest	0.07	0.02
Average	1.28	0.61
Median	0.40	0.17

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
VOLVO B	10.64	5.21	Industrials
ATLAS COPCO A	10.23	5.02	Industrials
ASSA ABLOY B	8.48	4.16	Industrials
SANDVIK	8.21	4.02	Industrials
ATLAS COPCO B	5.26	2.58	Industrials
ALFA LAVAL	3.49	1.71	Industrials
ESSITY B	3.48	1.71	Cons Staples
EPIROC A	3.27	1.60	Industrials
BOLIDEN	3.14	1.54	Materials
EQT AB	2.93	1.44	Financials
Total	59.13	28.98	

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

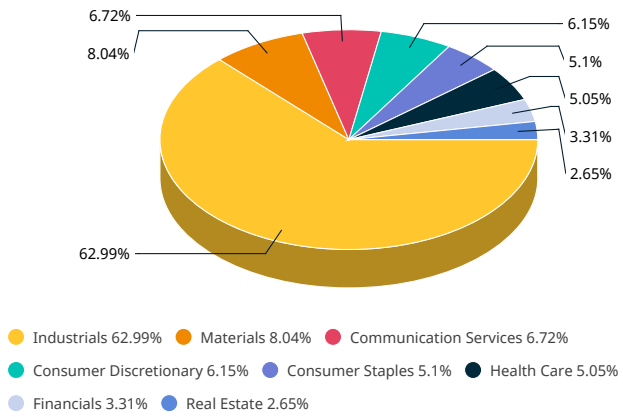
YIELD
Cash Flow Paid Out

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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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