

Real estate index announcement

March 2022

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

CHANGE IN INDEX COMPOSITION

Stockholm, March 2022: MSCI announces changes in the composition of MSCI Sweden Residential and Municipal Housing Annual Property Index (Unfrozen) for December 2021. The December 2021 results exclude information on five 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 2020. The index now includes ten 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 an increase of 5.9% 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 2020. Tax Yr 1990-2004 & Tax Yr >2004 were the most impacted sub-sectors with a weight decrease of 170 basis points and weight increase of 130 basis points, respectively.

IMPACT ANALYSIS OF INDEX SUB-SECTOR WEIGHTS

Sub-sector	Index Sub-sector Weight (%) by Capital Value – December 2020 (BEFORE CHANGE)	Index Sub-sector Weight (%) by Capital Value – December 2020 (AFTER CHANGE)	Difference (%)
Tax Yr 1929-1959	14.1	13.0	1.2
Tax Yr 1960-1979	34.9	34.5	0.4
Tax Yr 1980-1989	13.3	14.9	-1.6
Tax Yr 1990-2004	11.2	12.9	-1.7
Tax Yr > 2004	25.1	23.8	1.3
Tax Yr - Unknown	1.3	0.9	0.3

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

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