MORNINGSTAR Indexes

November 19, 2026

Consultation Results: Morningstar Sweden Equity Indexes Methodology Change

After reviewing feedback received in response to the Morningstar Sweden Equity Indexes Methodology Change Consultation, Morningstar Indexes will move forward with the proposed methodology changes for the Morningstar Sweden Local All Cap Index, Morningstar Sweden Local All Cap Screened Select Index and Morningstar Sweden Screened Select Index.

The only change originally consulted on that will not be implemented is the introduction of a primary share class screen for the Morningstar Sweden Local All Cap Screened Select Index.

These changes are designed to better reflect the Swedish domestic equity opportunity set available to local investors and to align screening approaches across the index family.

The changes for each index are summarized below:

Morningstar Sweden Local All Cap Index

	Previous Approach	New Approach
Exclusion of NOK traded securities	Securities trading in the NOK currency are excluded.	No longer applied. The NOK currency screen was originally included to support historical universe curation and is no longer needed given the updates to the universe construction process.
Weighting methodology	Tilt float-adjusted market capitalization weighted, with total outstanding shares for foreign listings adjusted based on daily trading volume on the local exchange.	Float-adjusted market capitalization weighted, with total outstanding shares for foreign listings adjusted based on shares available for sale on the local register.

Corporate actions handling	Morningstar standard corporate actions treatment, under which voluntary share changes are applied to all securities.	Corporate actions treatment under which voluntary share changes for foreign securities are systematically neutralized.

Morningstar Sweden Local All Cap Screened Select Index

	Previous Approach	**New Approach**
Liquidity screen	Not currently applied	AMDTV ≥ 150,000 USD
Weighting methodology	Tilt float-adjusted market capitalization weighted, with total outstanding shares for foreign listings adjusted based on daily trading volume on the local exchange.	Float-adjusted market capitalization weighted, with total outstanding shares for foreign listings adjusted based on shares available for sale on the local register.
Security capping	No security capping is currently applied	UCITS 5/10/40 Capping
Corporate actions handling	Morningstar standard corporate actions treatment, under which voluntary share changes are applied to all securities.	Corporate actions treatment under which voluntary share changes for foreign securities are systematically neutralized.

Morningstar Sweden Screened Select Index

	Previous Approach	**New Approach**
Starting universe	Morningstar Sweden Index	Morningstar Sweden Local All Cap Index
Primary share class screen	Not currently applied	If a company has more than one eligible share class, only the most liquid share class as determined by Morningstar Indexes is eligible.
Liquidity screen	Not currently applied	AMDTV ≥ 150,000 USD
ESG screens	Thermal coal (supporting products/services) screen not currently applied	The company must not have any involvement in thermal coal (supporting products/services)

Weighting methodology	Tilt float-adjusted market capitalization weighted, with total outstanding shares for foreign listings adjusted based on daily trading volume on the local exchange.	Float-adjusted market capitalization weighted, with total outstanding shares for foreign listings adjusted based on shares available for sale on the local register.
Corporate actions handling	Morningstar standard corporate actions treatment, under which voluntary share changes are applied to all securities.	Corporate actions treatment under which voluntary share changes for foreign securities are systematically neutralized.

These changes will be implemented after the close on December 18, 2026.

About Morningstar Indexes

Morningstar Indexes was built to keep up with the evolving needs of investors—and to be a leading-edge advocate for them. Our rich heritage as a transparent, investor-focused leader in data and research uniquely equips us to support individuals, institutions, wealth managers and advisors in navigating investment opportunities across major asset classes, styles and strategies. In February 2026, the acquisition of CRSP brought the CRSP Market Indexes—benchmarks for over $3 trillion in AUM—into the Morningstar Indexes family. Additionally, CRSP's Research Data Products, renowned for their academic rigor, historical depth and accuracy, will further enhance Morningstar's equity research and data capabilities. This integration unites two trusted sources of market insight, reinforcing a shared commitment to transparency, quality, and investor-focused solutions

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