

MSCI CHINA A TOP 50 EQUAL WEIGHT SELECT 4% DECREMENT INDEX

Parameter Sheet for Customization/Calculation Methodology

October 2024

Introduction

The MSCI China A Top 50 Equal Weight Select 4% Decrement Index (the “Index”) is based on the MSCI Decrement Indexes Methodology¹, designed to represent the performance of a strategy tracking the MSCI China A Top 50 Equal Weight Select Index from which a pre-determined amount (a ‘synthetic dividend’) is withdrawn periodically. The MSCI China A Top 50 Equal Weight Select Index is designed to provide exposure to the top 50 constituents of the MSCI China A Index² (the “Parent Index”), selected based on their free-float market capitalization and then weighing them equally at the security level, following the MSCI Equal Weighted Indexes Methodology³.

¹ Please refer to the MSCI Decrement Indexes Methodology at www.msci.com/index/methodology/latest/Decrement

² Please refer to the MSCI Global Investable Market Indexes Methodology at www.msci.com/index/methodology/latest/GIMI

³ Please refer to the MSCI Equal Weighted Indexes Methodology at www.msci.com/index/methodology/latest/EW

Constructing the MSCI China A Top 50 Equal Weight Select 4% Decrement Index

2.1 CONSTRUCTING THE MSCI CHINA A TOP 50 INDEX

The MSCI China A Top 50 Index is constructed by selecting the top 50 securities from the MSCI China A Index (the “Parent Index”), ranked based on their free-float adjusted market capitalization relevant to foreign investors.

2.2 APPLYING THE MSCI EQUAL WEIGHT INDEXES METHODOLOGY

The MSCI China A Top 50 Equal Weight Select Index is constructed by applying equal weight to each security within the MSCI China A Top 50 Index.

2.3 APPLYING THE MSCI DECREMENT INDEXES METHODOLOGY

The MSCI China A Top 50 Equal Weight Select 4% Decrement Index is constructed by applying a daily constant markdown (or ‘synthetic dividend’) to the MSCI China A Top 50 Equal Weight Index. This markdown is expressed as a fixed percentage, using the following parameters.

	MSCI Decrement Indexes Methodology Parameters	Parameters
1	Currency of Calculation	CNH
2	Return Variant of the Parent Index	Daily Net Total Return
3	Decrement Type	Fixed Percentage
4	Decrement Application	Geometric
5	Decrement Value	4%
6	Day-count Convention	Actual / 360
7		0
8	Decrement Frequency	Daily

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