

MSCI EMU BANKS SEMICONDUCTORS AUTOS LUXURY SELECT 5% DECREMENT INDEX

Parameter Sheet for Customization/Calculation Methodology

December 2024

1 Introduction

The MSCI EMU Banks Semiconductors Autos Luxury Select 5% Decrement Index (the “Index”) is based on the MSCI Decrement Indexes Methodology¹.

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

2 Constructing the Index

2.1 APPLYING THE MSCI DECREMENT INDEXES METHODOLOGY

A constant markdown ('synthetic dividend') is applied on the Parent Index (MSCI EMU Banks Semiconductors Autos Luxury Select Index) levels on a daily basis, expressed as a constant number of index points, to construct the Index using the following parameters:

	MSCI Decrement Indexes Methodology Parameters	Parameters
1	Currency of Calculation	EURO
2	Return Variant of the Parent Index	STANDARD NET DAILY TOTAL RETURN
3	Decrement Type	Fixed Percentage
4	Decrement Application	Geometric
5	Decrement Value	5%
6	Day-count Convention	Actual / 360
7	Index Floor	0
8	Decrement Frequency	Daily

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