MSCI CORE EUROPE CORE SECTORS SELECT 20 DECREMENT 50 POINTS INDEX

Parameter Sheet for Customization/Calculation Methodology

March 2025

1 Introduction

The MSCI Core Europe Core Sectors Select 20 Decrement 50 Points Index (the “Index”) is based on the MSCI Decrement Indexes Methodology[1].

[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 METHODOLGY

A constant markdown (‘synthetic dividend’) is applied on the Parent Index (MSCI Core Europe Core Sectors Select 20 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 GROSS DAILY TOTAL RETURN
3	Decrement Type	Fixed Index Points
4	Decrement Application	Geometric
5	Decrement Value	50
6	Day-count Convention	Actual / 360
7	Index Floor	0
8	Decrement Frequency	Daily
9	Base Date	21st March 2025
10	Base Value	850

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