MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point Index

Parameter Sheet for Customization/Calculation Methodology

March 2025

1 Introduction

MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point Index (the "Index") aims to represent the performance of a strategy tracking MSCI Transatlantic Multi Sector Select 20 Index (the "Strategy Index") from which a pre-determined amount (a 'synthetic dividend'), as outlined under section 2, is withdrawn periodically. The index is constructed based on the MSCI Decrement Indexes Methodology[1].

The Strategy Index aims to reflect the performance of 20 of the largest securities in terms of free float adjusted market capitalization in the MSCI USA IMI and the MSCI EMU IMI, that are classified in the Semiconductors & Semiconductor Equipment Industry Group and Select Consumer Discretionary Industries. The MSCI USA IMI and the MSCI EMU IMI are constructed based on the MSCI Global Investable Market Indexes methodology. The Industry Group and Industries classifications are defined using the Global Industry Classification Standard (GICS®)[2], outlined in section 2. Securities from the same Region and GICS classification will in aggregate represent 25% of the index. Each security will have a maximum weight of 10% in the index.

[1] The Indexes are governed by a set of methodology and policy documents ("Methodology Set"), including the present index methodology document. The Methodology Set for the Indexes can be accessed from MSCI's webpage https://www.msci.com/index-methodology in the section 'Search Methodology by Index Name or Index Code'. Please refer to the MSCI Global Investable Market Indexes methodology at www.msci.com/index-methodology.

[2] GICS®, the global industry classification standard jointly developed by MSCI and S&P Global. For more information visit https://www.msci.com/our-solutions/indexes/gics

2 Constructing the MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point Index

2.1 Applying the MSCI Decrement Indexes Methodology to construct the MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point Index

A constant Markdown (“synthetic dividend”) is applied on the MSCI Transatlantic Multi Sector Select 20 Index on a daily basis, expressed as index points, to construct MSCI Transatlantic Multi Sector Select 20 Decrement 50 Point Index.

Methodology Parameter	Parameter Value
Currency of Calculation	EUR
Return Variant of the Index	STANDARD GROSS DAILY TOTAL RETURN
Decrement Type	Fixed Point
Decrement Application	Geometric
Decrement Value	50
Day-count Convention	Actual / 365
Index Floor	0
Decrement Frequency	Daily
Base Date	March 3, 2025
Base Value	850

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