

MSCI ACWI IMI SELECT TOP 30 FUTURE MOBILITY 5% DECREMENT INDEX

Parameter Sheet for Customization/Calculation Methodology

April 2021

1 Introduction

The MSCI ACWI IMI Select Top 30 Future Mobility 5% Decrement Index is constructed by applying the MSCI ACWI IMI Select Top 30 Thematic Index Methodology¹ and MSCI Decrement Indexes methodology². A constant markdown ('synthetic dividend') is applied on the MSCI ACWI IMI Select Top 30 Future Mobility Index Levels on a daily basis, expressed as a percentage of performance, to construct MSCI ACWI IMI Select Top 30 Future Mobility 5% Decrement Index.

¹ Please refer to the MSCI ACWI IMI Select Top 30 Thematic Indexes Methodology at www.msci.com/index-methodology

² Please refer to the MSCI Decrement Indexes Methodology at www.msci.com/index-methodology

2 Constructing the MSCI ACWI IMI Select Top 30 Future Mobility 5% Decrement Index

2.1 ELIGIBLE UNIVERSE

The eligible universe for MSCI ACWI IMI Select Top 30 Future Mobility 5% Decrement Index includes all the constituents of their respective Parent Index as shown in the table below.

Index Name	Parent Index
MSCI ACWI IMI Select Top 30 Future Mobility 5% Decrement Index	MSCI ACWI IMI Future Mobility Index

2.2 APPLYING THE MSCI ACWI IMI SELECT TOP 30 THEMATIC INDEXES METHODOLOGY

The constituents of the MSCI ACWI IMI Select Top 30 Future Mobility 5% Decrement Index are selected and weighted by applying the MSCI ACWI IMI Select Top 30 Thematic Index methodology to the respective Parent Index.

2.3 APPLYING THE MSCI DECREMENT INDEXES METHODOLOGY

A constant markdown ('synthetic dividend') is applied on the MSCI ACWI IMI Select Top 30 Future Mobility Index levels on a daily basis, expressed as a percentage of performance, to construct MSCI 5% Decrement Indexes.

Decrement Details	MSCI ACW IMI Select Top 30 Future Mobility 5% Decrement Index
Return Variant of the Parent Index	Daily Net Total Return
Base Currency of MSCI Parent Index	EUR
Decrement Type	Fixed Percentage Decrement
Decrement Frequency	Daily
Decrement Application	Geometric Application
Decrement Value	5%
Day Count Convention	365
Index Floor	0

3 Maintaining the MSCI ACWI IMI Select Top 30 Future Mobility 5% Decrement Index

3.1 SEMI-ANNUAL INDEX REVIEWS

The Index is reviewed on a semi-annual basis, in accordance with Section 3.1 of the MSCI ACWI IMI Select Top 30 Thematic Indexes methodology.

3.2 ONGOING EVENT RELATED CHANGES

Corporate Events are reflected in the MSCI ACWI IMI Select Top 30 Future Mobility 5% Decrement Index in accordance with Section 3.2 of the MSCI ACWI IMI Select Top 30 Thematic Indexes methodology.

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* = toll free

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