

MSCI World SRI Decrement 3.5% Index

Parameter Sheet for Customization/Calculation Methodology

April 2021

1 Introduction

The MSCI World SRI Decrement 3.5% Index is constructed by applying the MSCI SRI Index Methodology¹ and MSCI Decrement Indexes methodology². A constant markdown ('synthetic dividend') is applied on the MSCI World SRI Index Levels on a daily basis, expressed as a percentage of performance, to construct MSCI World SRI Decrement 3.5% Index.

¹ Please refer to the MSCI SRI 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 World SRI Decrement 3.5% Index

2.1 ELIGIBLE UNIVERSE

The eligible universe for MSCI World SRI Decrement 3.5% Index includes all the constituents of their respective Parent Index as shown in the table below.

Index Name	Parent Index
MSCI World SRI Decrement 3.5% Index	MSCI World Index

2.2 APPLYING THE MSCI SRI INDEXES METHODOLOGY

The constituents of the MSCI SRI Decrement 3.5% Index are selected and weighted by applying the MSCI SRI 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 World SRI Index levels on a daily basis, expressed as a percentage of performance, to construct MSCI 3.5% Decrement Indexes.

Decrement Details	MSCI World SRI Decrement 3.5% 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	3.5%
Day Count Convention	ACTUAL/360
Index Floor	0

3 Maintaining the MSCI World SRI Decrement 3.5% Index

3.1 ANNUAL INDEX REVIEWS

The Index is reviewed on an annual basis, in accordance with Section 4.1 of the MSCI SRI Indexes methodology.

3.2 QUARTERLY INDEX REVIEWS

The Index is reviewed on a quarterly basis, in accordance with Section 4.2 of the MSCI SRI Indexes methodology.

3.3 ONGOING EVENT RELATED CHANGES

Corporate Events are reflected in the MSCI World SRI Decrement 3.5% Index in accordance with Section 4.3 of the MSCI SRI Indexes methodology.

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* = toll free

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