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# MSCI Transatlantic Electrification Select 10 Decrement 5% Index



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## 1. Introduction

The MSCI Transatlantic Electrification Select 10 Decrement 5% Index (the "Index") is based on the MSCI Decrement Indexes Methodology<sup>1</sup>.

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<sup>1</sup> Please refer to the MSCI Decrement Indexes Methodology at [www.msci.com/index/methodology/latest/Decrement](http://www.msci.com/index/methodology/latest/Decrement)

## 2. Constructing the Index

### 2.1 Application of the MSCI Decrement Indexes Methodology

The MSCI Transatlantic Electrification Select 10 Decrement 5% Index is constructed by applying a daily constant markdown (or 'synthetic dividend') to the MSCI Transatlantic Electrification Select 10 Index. This markdown is expressed as a fixed percentage, 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 / 365
7	Index Floor	0
8	Decrement Frequency	Daily

## Appendix 1: Methodology Set

The Indexes are governed by a set of methodology and policy documents ("Methodology Set"), including the present index methodology document as mentioned below:

- Description of methodology set –  
<https://www.msci.com/index/methodology/latest/ReadMe>
- MSCI Corporate Events Methodology –  
<https://www.msci.com/index/methodology/latest/CE>
- MSCI Fundamental Data Methodology –  
<https://www.msci.com/index/methodology/latest/FundData>
- MSCI Index Calculation Methodology –  
<https://www.msci.com/index/methodology/latest/IndexCalc>
- MSCI Index Glossary of Terms –  
<https://www.msci.com/index/methodology/latest/IndexGlossary>
- MSCI Index Policies –  
<https://www.msci.com/index/methodology/latest/IndexPolicy>
- MSCI Global Investable Market Indexes Methodology –  
<https://www.msci.com/index/methodology/latest/GIMI>
- MSCI Decrement Indexes Methodology –  
<https://www.msci.com/index/methodology/latest/Decrement>

The Methodology Set for the Indexes can also be accessed from MSCI's webpage <https://www.msci.com/index-methodology> in the section 'Search Methodology by Index Name or Index Code'.

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