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MSCI Transatlantic Fixed Basket Cybersecurity & Digital Plus 5% Decrement Index



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1. Introduction

The MSCI Transatlantic Fixed Basket Cybersecurity & Digital Plus 5% Decrement Index (the “Index”) is based on the MSCI Decrement Indexes Methodology¹.

¹ Please refer to the MSCI Decrement Indexes Methodology at www.msci.com/index/methodology/latest/Decrement

2. Constructing the Index

2.1 Application of the MSCI Decrement Indexes Methodology

MSCI Transatlantic Fixed Basket Cybersecurity & Digital Plus 5% Decrement Index is constructed by applying a daily constant markdown (or 'synthetic dividend') to the MSCI Transatlantic Fixed Basket Cybersecurity & Digital Plus Index (the 'Parent 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 / 360
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 – 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’.

Contact us

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To learn more, please visit www.msci.com.

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