

MSCI TRANSATLANTIC BANKS 20 SELECT 5% DECREMENT INDEX

Parameter Sheet for Customization/Calculation Methodology

March 2026

1 Introduction

The MSCI Transatlantic Banks 20 Select 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 APPLYING THE MSCI DECREMENT INDEXES METHODOLOGY

A constant markdown (synthetic dividend) is applied on the Parent Index (MSCI Transatlantic Banks 20 Select Index) levels on a daily basis, expressed as a percentage of performance, to construct the Index using the following parameters:

	MSCI Decrement Indexes Methodology Parameters	Parameters
1	Currency of Calculation	EURO
2	Return Variant of the Parent Index	Daily Net Total Returns
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

Contact us

clientservice@msci.com

AMERICAS

Americas	1 888 588 4567 *
Atlanta	+ 1 404 551 3212
Boston	+ 1 617 532 0920
Chicago	+ 1 312 675 0545
Monterrey	+ 52 81 1253 4020
New York	+ 1 212 804 3901
San Francisco	+ 1 415 836 8800
São Paulo	+ 55 11 3706 1360
Toronto	+ 1 416 628 1007

EUROPE, MIDDLE EAST & AFRICA

Cape Town	+ 27 21 673 0100
Frankfurt	+ 49 69 133 859 00
Geneva	+ 41 22 817 9777
London	+ 44 20 7618 2222
Milan	+ 39 02 5849 0415
Paris	0800 91 59 17 *

ASIA PACIFIC

China North	10800 852 1032 *
China South	10800 152 1032 *
Hong Kong	+ 852 2844 9333
Mumbai	+ 91 22 6784 9160
Seoul	00798 8521 3392 *
Singapore	800 852 3749 *
Sydney	+ 61 2 9033 9333
Taipei	008 0112 7513 *
Thailand	0018 0015 6207 7181 *
Tokyo	+ 81 3 5290 1555

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