

MSCI EM EXPANDED MULTI-SECTOR SELECT FIXED BASKET DECREMENT 5 PERCENT INDEX

Parameter Sheet for Customization/Calculation Methodology

February 2026

1 Introduction

The MSCI EM Expanded Multi-Sector Select Fixed Basket Decrement 5 Percent 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 EM Expanded Multi-Sector Select Fixed Basket 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

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