

# MSCI Global South Select Index

Parameter Sheet for Customization/Calculation Methodology

June 2024



## 1. Introduction

The MSCI Global South Select Index (the “Index”) is constructed based on the MSCI Global Investable Market Indexes (“GIMI”) methodology by including constituents of select MSCI Country Indexes that are classified as Emerging Markets or Frontier Markets.

## 2. Constructing the MSCI Global South Select Index

### 2.1 Determining the Components of the MSCI Global South Select Index

All constituents of MSCI Country Indexes that are classified as Emerging Markets or Frontier Markets are included in the MSCI Global South Select Index, except for constituents of MSCI Country Indexes as listed below<sup>1</sup>:

Canada	Sweden	Croatia
USA	Switzerland	Estonia
Austria	UK	Iceland
Belgium	Australia	Kazakhstan
Denmark	Hong Kong	Latvia
Finland	New Zealand	Lithuania
France	Singapore	Romania
Germany	Japan	Serbia
Ireland	China	Slovenia
Israel	Czech Republic	Bosnia and Herzegovina
Italy	Hungary	Bulgaria
Netherlands	Korea	Malta
Norway	Poland	Ukraine
Portugal	Taiwan	Russia
Spain	Greece	

### 2.2 Determining the Weight of the MSCI Global South Select Index

The Index constituents are weighted according to their free float-adjusted market capitalizations applicable to foreign investors.

## 3. Maintaining the MSCI Global South Select Index

### 3.1 Quarterly Index Reviews

The MSCI Global South Select Index is reviewed in accordance with the MSCI GIMI methodology.

<sup>1</sup> The countries in the table will not be included in the MSCI Global South Select Index regardless of the eligibility for Emerging Markets or Frontier Markets. Some countries in this list are currently not part of either Emerging Markets or Frontier Markets.

### **3.2 Ongoing Event Related Changes**

Corporate Events are reflected in the Index in accordance with the MSCI GIMI methodology.

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