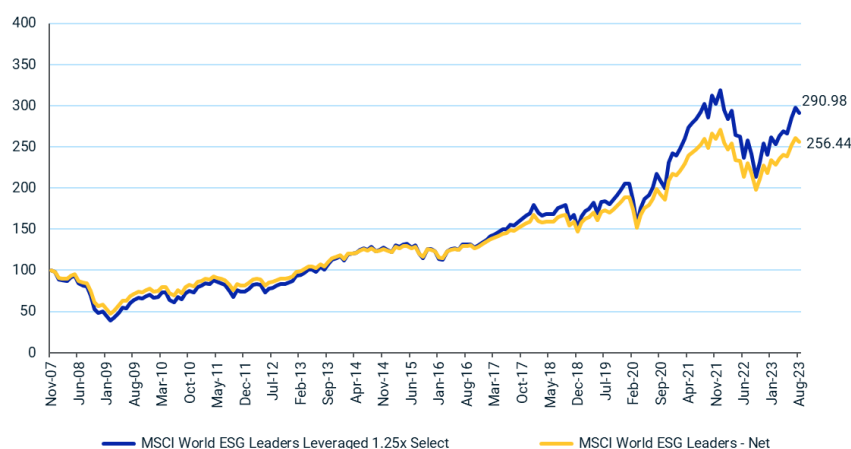


# MSCI World ESG Leaders Leveraged 1.25x Select Index

The MSCI World ESG Leaders Leveraged 1.25x Select Index (the Index) aims to provide a 125% leveraged exposure to MSCI World ESG Leaders Index. The Index achieves this by allocating 125% long weight to MSCI World ESG Leaders Index and 25% short weight to USD Overnight SOFR Rate (the Component Indexes).

## Cumulative index performance

USD RETURNS NOVEMBER 2007 – AUGUST 2023



## Annual performance (%)

YEAR	MSCI World ESG Leaders Leveraged 1.25x Select	MSCI World ESG Leaders - Net
2022	-24.75	-19.57
2021	31.45	24.70
2020	18.23	15.30
2019	35.19	28.15
2018	-10.32	-7.77
2017	26.48	20.98
2016	8.83	7.25
2015	-1.66	-1.11
2014	6.00	4.88
2013	35.29	27.56
2012	18.07	14.48

## Index performance

USD RETURNS (%) AUGUST 31, 2023

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Nov 30, 2007
MSCI World ESG Leaders Leveraged 1.25x Select	-2.12	9.23	20.56	21.28	10.24	10.33	11.13	7.02
MSCI World ESG Leaders	-1.60	7.66	17.62	17.61	8.89	9.00	9.35	6.16

## Index risk and return characteristics

(%) AUGUST 31, 2023

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Nov 30, 2007
MSCI World ESG Leaders Leveraged 1.25x Select	22.19	22.63	18.08	20.80
MSCI World ESG Leaders	17.76	18.11	14.45	16.63

## Index Framework

MSCI World ESG Leaders Leveraged 1.25x Select Index is reviewed monthly by applying the MSCI Short and Leveraged Daily Indexes Methodology on the MSCI World ESG Leaders Index, At each monthly Index Review, the following weights are allocated to the USD Overnight SOFR Rate and the MSCI World ESG Leaders Index to create the Index: 125% for MSCI World ESG Leaders Index, NTR & USD Overnight SOFR Rate at -25%. Between rebalancing, the weights of the component indexes will evolve based on the relative selected daily return performance of the Component Indexes.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#)

### ABOUT MSCI INC.

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

©2023 MSCI Inc. All rights reserved