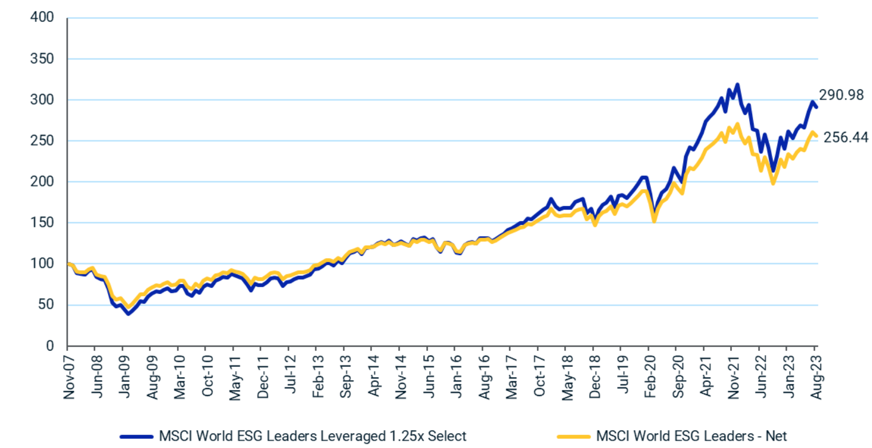
MSCI World ESG Leaders Leveraged 1.25x Select Index

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

					ANNUALIZED RETURN			
INDEX	1 Month	3 Months	1 Year	Year to Date	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

	ANNUALIZED STANDARD DEVIATION			
INDEX	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