

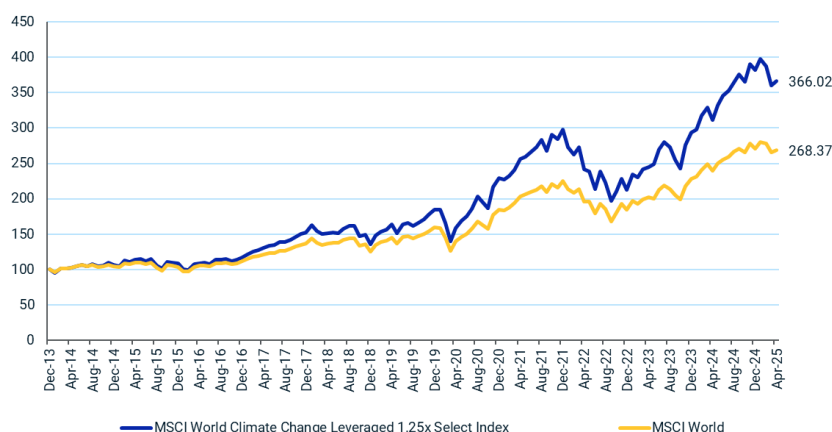
MSCI World Climate Change Leveraged 1.25x Select Index

The MSCI World Climate Change Leveraged 1.25x Select Index aims to provide 125% leveraged exposure to MSCI World Climate Change Index. The Index achieves this by allocating a 125% long position to the MSCI World Climate Change Index and a 25% short position to USD Overnight SOFR Rate.

For a complete description of the index methodology, please see [Index methodology - MSCI](#)

Cumulative index performance

USD RETURNS DECEMBER 2013 – APRIL 2025



Annual performance (%)

YEAR	MSCI World Climate Change Leveraged 1.25x Select	MSCI World
2024	30.27	18.67
2023	38.01	23.79
2022	-28.57	-18.14
2021	29.96	21.82
2020	24.08	15.90
2019	36.43	27.67
2018	-11.00	-8.71
2017	30.14	22.40
2016	7.84	7.51
2015	1.29	-0.87
2014	6.94	4.94

Index performance

USD RETURNS (%) APRIL 30, 2025

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Dec 31, 2013
MSCI World Climate Change Leveraged 1.25x Select	1.71	-7.97	17.64	-4.23	14.84	18.14	12.41	12.13
MSCI World	0.89	-4.30	12.16	-0.92	11.06	13.95	9.34	9.10

Index risk and return characteristics

(%) APRIL 30, 2025

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Dec 31, 2013
MSCI World Climate Change Leveraged 1.25x Select	21.41	21.02	19.06	18.29
MSCI World	15.86	15.76	15.05	14.47

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