

MSCI ESG Leaders Maximum Exposure Risk Control Indexes (USD)

The MSCI ESG Leaders Maximum Exposure Risk Control Indexes aim to replicate the performance of an investment strategy that targets a specified level of overall risk by adjusting the weights within the strategy of an MSCI Equity index-related Component, a Treasury Component and a Cash Component.

Cumulative index performance

USD MAR 2011 – FEB 2022



Index performance

USD RETURNS (%) (FEBRUARY 28, 2022)

Index	1 Month	3 Months	1 Year	Year to date	ANNUALIZED RETURN (%)			
					3 Years	5 Years	10 Years	Since Mar 31, 2011
MSCI World ESG Leaders 10% Maximum Exposure Risk Control	-1.94	-3.93	8.54	-7.35	9.10	10.27	8.93	9.10
MSCI USA ESG Leaders 5% Maximum Exposure Risk Control	-0.82	-3.36	1.14	-4.23	6.32	7.24	6.51	7.02

Index risk and return characteristics

(FEBRUARY 28, 2022)

Index	ANNUALIZED STD. DEVIATION (%)			
	3 Years	5 Years	10 Years	Since Mar 31, 2011
MSCI World ESG Leaders 10% Maximum Exposure Risk Control	11.24	11.07	10.27	10.17
MSCI USA ESG Leaders 5% Maximum Exposure Risk Control	5.51	5.52	5.18	5.10

Annual performance (%)

Year	MSCI World ESG Leaders 10% Maximum Exposure Risk Control Index	MSCI USA ESG Leaders 5% Maximum Exposure Risk Control Index
2021	15.58	2.29
2020	2.05	8.20
2019	25.38	16.47
2018	-4.16	2.99
2017	32.49	15.60
2016	7.91	4.19
2015	-2.95	-1.30
2014	2.83	9.50
2013	18.15	7.95
2012	11.78	7.44

Index methodology

The MSCI World ESG Leaders 10% Maximum Exposure Risk Control Index, MSCI USA ESG Leaders 5% Maximum Exposure Risk Control Index (MSCI World ESG Leaders Index and MSCI USA ESG Leaders Index). The MSCI Maximum Exposure Risk Control Indexes use three blended components in the overall index construction: an MSCI Equity Index Component, a Treasury Component and a Cash Component.

The MSCI Maximum Exposure Risk Control Indexes are derived from the existing underlying MSCI Indexes. As a result, corporate events are reflected in the MSCI Maximum Exposure Risk Control Indexes as they occur and as they are captured in the underlying MSCI Equity Indexes.

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