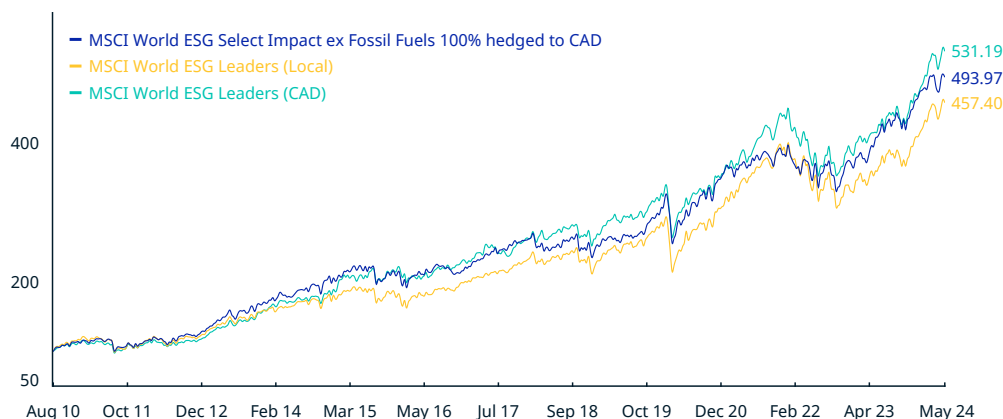


MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD Index (CAD)

The MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD Index is based on the MSCI World ESG Leaders Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)* countries. The index is designed to represent the performance of a strategy that identifies securities of companies that help address one or more of the social and environmental themes as defined by MSCI ESG Research's Sustainable Impact Metrics. Further, the index's currency exposure is 100% hedged to the CAD by selling each foreign currency forward at the one-month Forward rate.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (AUG 2010 – MAY 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD	MSCI World ESG Leaders (Local)	MSCI World ESG Leaders (CAD)
2023	27.84	24.81	22.03
2022	-7.78	-17.40	-13.73
2021	10.40	27.26	23.64
2020	20.90	12.81	13.27
2019	23.46	27.93	21.67
2018	-7.45	-6.30	0.53
2017	20.17	16.99	13.03
2016	0.71	8.51	3.54
2015	5.52	2.06	18.61
2014	17.10	9.95	14.33
2013	34.57	30.36	36.12
2012	16.65	14.59	11.94
2011	-1.91	-5.48	-3.08

INDEX PERFORMANCE – NET RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2010
MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD	3.73	2.44	20.96	6.02	10.44	14.27	10.34	12.31
MSCI World ESG Leaders (Local)	4.15	4.23	27.02	11.62	9.31	13.91	10.48	11.68
MSCI World ESG Leaders (CAD)	3.73	4.43	26.92	13.98	11.82	13.50	11.82	12.90

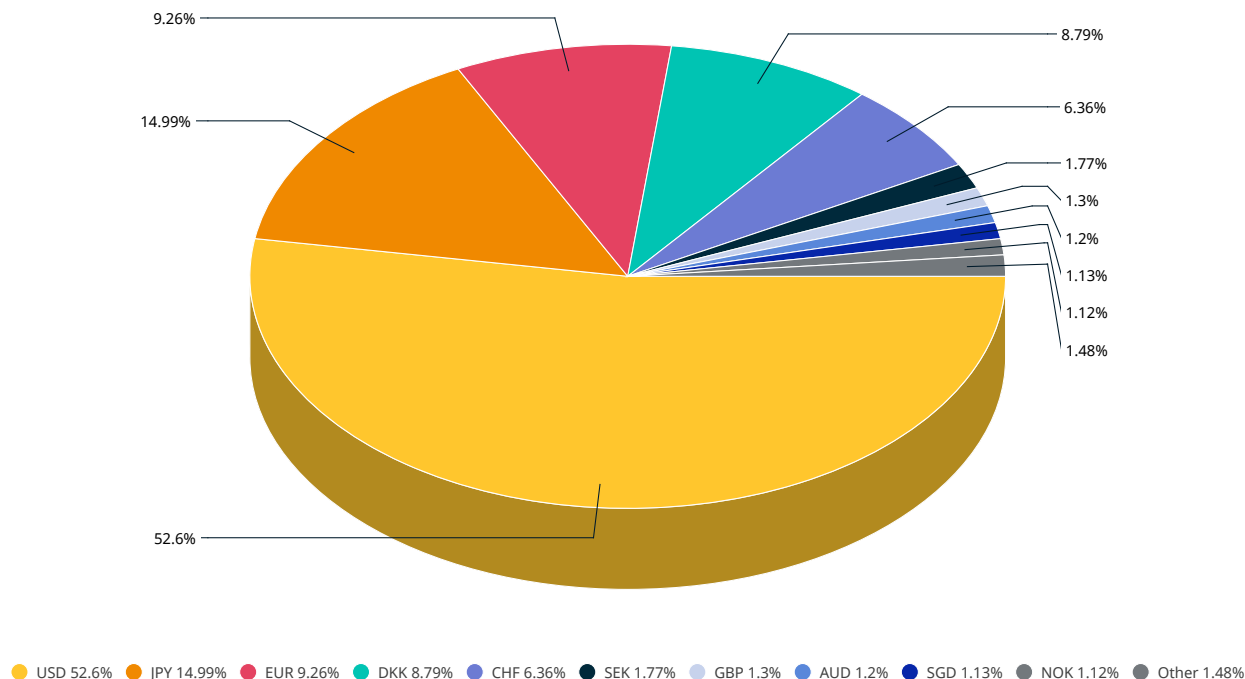
INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – MAY 31, 2024)

	ANNUALIZED STD DEV (%) ¹			MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD	13.22	14.45	12.73	28.42	2020-02-19–2020-03-23
MSCI World ESG Leaders (Local)	16.23	16.58	13.87	32.94	2020-02-19–2020-03-23
MSCI World ESG Leaders (CAD)	14.02	13.43	11.92	27.41	2020-02-14–2020-03-23

¹ Based on monthly net returns data

* Developed Markets countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

CURRENCY WEIGHTS (MAY 31, 2024)



ABOUT MSCI

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