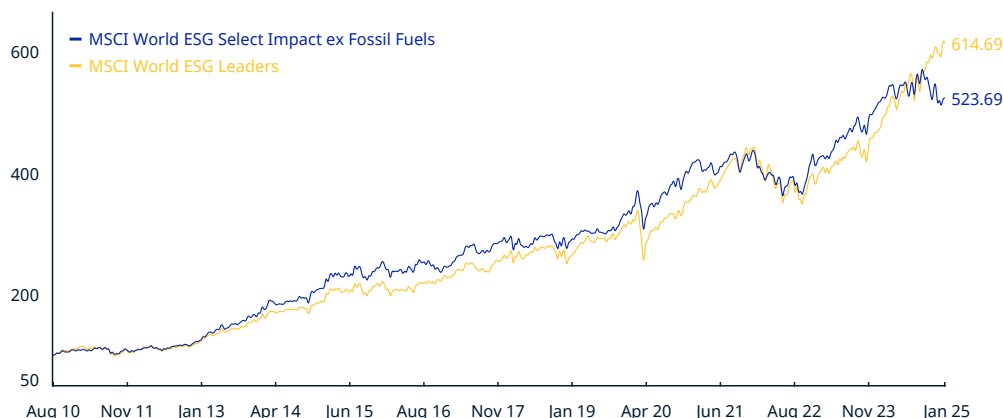


# MSCI World ESG Select Impact ex Fossil Fuels Index (CAD)

The MSCI World ESG Select Impact ex Fossil Fuels 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.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (AUG 2010 – JAN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World ESG Leaders
2024	1.89	27.93
2023	23.83	22.03
2022	-5.66	-13.73
2021	5.52	23.64
2020	24.01	13.27
2019	17.00	21.67
2018	0.23	0.53
2017	16.37	13.03
2016	-3.74	3.54
2015	23.17	18.61
2014	20.10	14.33
2013	40.06	36.12
2012	13.23	11.94
2011	0.29	-3.08

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Aug 31, 2010
					3 Yr	5 Yr	10 Yr		
MSCI World ESG Select Impact ex Fossil Fuels	0.81	-2.97	0.57	0.81	8.53	8.35	8.80	12.16	
MSCI World ESG Leaders	3.10	7.66	27.94	3.10	13.62	13.78	11.86	13.41	

## FUNDAMENTALS (JAN 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.04	23.00	17.54	2.89
1.62	24.58	20.04	4.31

## INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – JAN 31, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr		
MSCI World ESG Select Impact ex Fossil Fuels	0.84	5.80	50.76	11.53	12.53	11.56	21.55	2020-02-19–2020-03-23
MSCI World ESG Leaders	1.00	0.00	8.28	13.01	13.53	11.81	27.41	2020-02-14–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

# MSCI World ESG Select Impact ex Fossil Fuels Index (CAD)

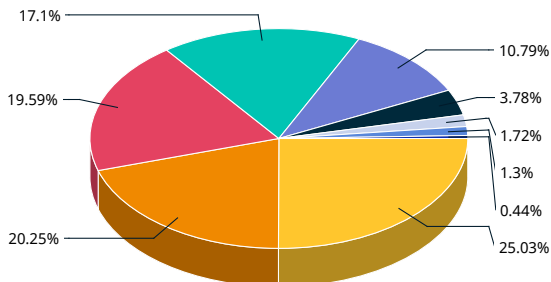
## INDEX CHARACTERISTICS

	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World ESG Leaders
<b>Number of Constituents</b>	71	693
	Weight (%)	
<b>Largest</b>	5.99	7.97
<b>Smallest</b>	0.17	0.01
<b>Average</b>	1.41	0.14
<b>Median</b>	0.73	0.05

## TOP 10 CONSTITUENTS

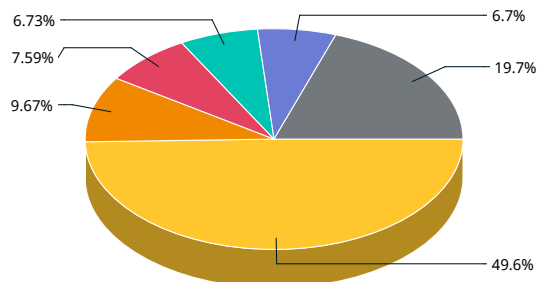
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
DASSAULT SYSTEMES	FR	5.99	0.07	Info Tech
ASTRAZENECA	GB	5.62	0.59	Health Care
ENPHASE ENERGY	US	5.30	0.02	Info Tech
EQUINIX	US	5.21	0.23	Real Estate
NOVARTIS	CH	5.20	0.56	Health Care
DIGITAL REALTY TRUST	US	4.73	0.15	Real Estate
FIRST SOLAR	US	4.73	0.05	Info Tech
NVIDIA	US	4.22	7.97	Info Tech
NOVO NORDISK B	DK	4.06	0.74	Health Care
HORTON (DR)	US	3.38	0.11	Cons Discr
<b>Total</b>		<b>48.45</b>	<b>10.49</b>	

## SECTOR WEIGHTS



- Health Care 25.03%
- Information Technology 20.25%
- Real Estate 19.59%
- Consumer Staples 17.1%
- Industrials 10.79%
- Consumer Discretionary 3.78%
- Utilities 1.72%
- Materials 1.3%
- Energy 0.44%

## COUNTRY WEIGHTS



- United States 49.6%
- Japan 9.67%
- United Kingdom 7.59%
- Switzerland 6.73%
- France 6.7%
- Other 19.7%

\* DM 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.

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