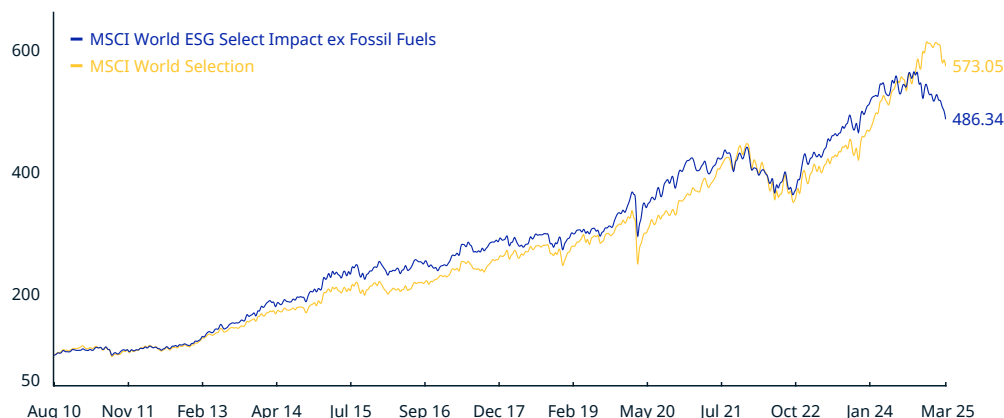


MSCI World ESG Select Impact ex Fossil Fuels Index (CAD)

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 – MAR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World Selection
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 (%) (MAR 31, 2025)

	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	-5.71	-6.38	-11.01	-6.38	6.72	8.53	7.66	11.45
MSCI World Selection	-4.89	-3.88	9.18	-3.88	11.76	15.51	10.65	12.71

FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.25	21.15	16.97	2.45
1.78	22.22	18.40	3.92

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr		
MSCI World ESG Select Impact ex Fossil Fuels	0.85	5.77	66.62	12.08	12.53	11.72	21.55	2020-02-19–2020-03-23
MSCI World Selection	1.00	0.00	8.69	13.33	12.85	11.96	27.41	2020-02-14–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

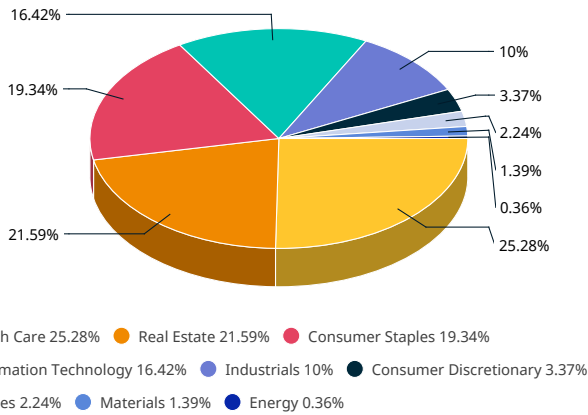
INDEX CHARACTERISTICS

	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World Selection
Number of Constituents	64	673
	Weight (%)	
Largest	5.63	7.66
Smallest	0.28	0.01
Average	1.56	0.15
Median	0.96	0.06

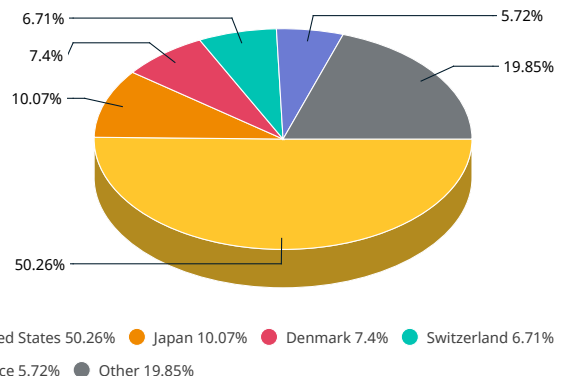
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVARTIS	CH	5.63	0.63	Health Care
DASSAULT SYSTEMES	FR	4.87	0.07	Info Tech
EQUINIX	US	4.75	0.23	Real Estate
DIGITAL REALTY TRUST	US	4.70	0.14	Real Estate
NOVO NORDISK B	DK	4.48	0.63	Health Care
NVIDIA	US	4.22	7.66	Info Tech
FIRST SOLAR	US	4.22	0.04	Info Tech
CSL	AU	3.76	0.22	Health Care
SYSCO CORP	US	3.38	0.11	Cons Staples
HORTON (DR)	US	3.37	0.11	Cons Discr
Total		43.38	9.82	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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.

ABOUT MSCI

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