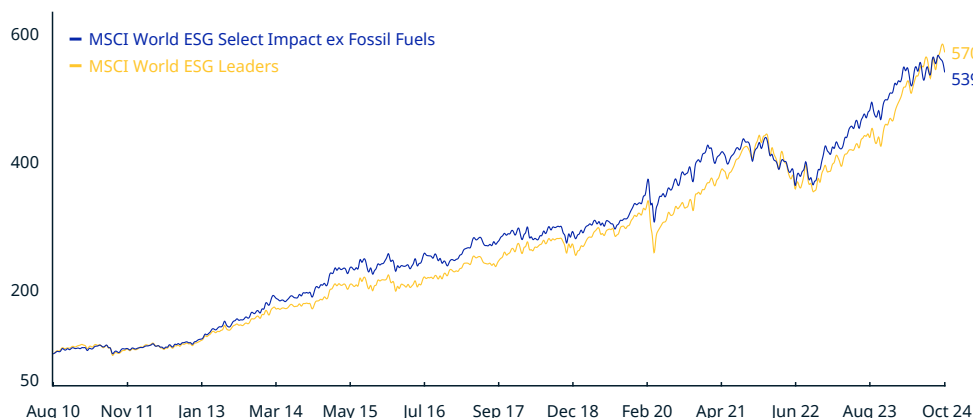


MSCI World ESG Select Impact ex Fossil Fuels Index (CAD)

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 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World ESG Leaders
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 (%) (OCT 31, 2024)

	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	-4.08	-1.93	15.40	5.86	8.84	10.90	10.29	12.63	
MSCI World ESG Leaders	0.65	2.66	34.15	22.51	10.17	13.50	12.20	13.07	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.05	24.14	18.70	3.06
1.67	23.88	19.75	4.13

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

	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	5.61	57.24	12.02	12.54	11.80	21.55	2020-02-19–2020-03-23
MSCI World ESG Leaders	1.00	0.00	8.39	13.28	13.43	11.93	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)

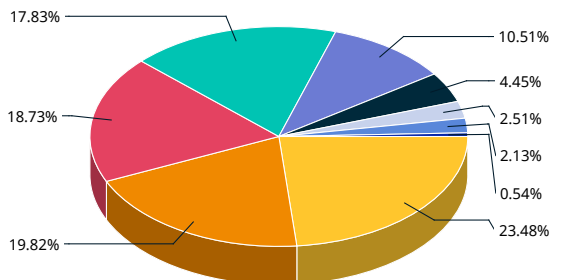
INDEX CHARACTERISTICS

	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World ESG Leaders
Number of Constituents	72	696
	Weight (%)	
Largest	5.80	9.13
Smallest	0.17	0.01
Average	1.39	0.14
Median	0.69	0.05

TOP 10 CONSTITUENTS

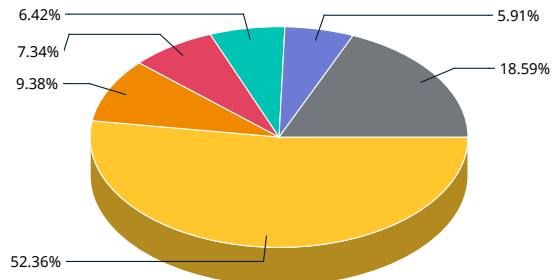
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
EQUINIX	US	5.80	0.24	Real Estate
NVIDIA	US	5.53	9.13	Info Tech
DIGITAL REALTY TRUST	US	4.96	0.16	Real Estate
DASSAULT SYSTEMES	FR	4.76	0.06	Info Tech
FIRST SOLAR	US	4.68	0.06	Info Tech
ASTRAZENECA	GB	4.38	0.62	Health Care
NOVO NORDISK B	DK	4.35	1.00	Health Care
NOVARTIS	CH	4.25	0.60	Health Care
HORTON (DR)	US	3.98	0.14	Cons Discr
ENPHASE ENERGY	US	3.76	0.03	Info Tech
Total		46.45	12.03	

SECTOR WEIGHTS



- Health Care 23.48%
- Real Estate 19.82%
- Information Technology 18.73%
- Consumer Staples 17.83%
- Industrials 10.51%
- Consumer Discretionary 4.45%
- Materials 2.51%
- Utilities 2.13%
- Energy 0.54%

COUNTRY WEIGHTS



- United States 52.36%
- Japan 9.38%
- Denmark 7.34%
- United Kingdom 6.42%
- Switzerland 5.91%
- Other 18.59%

* 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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