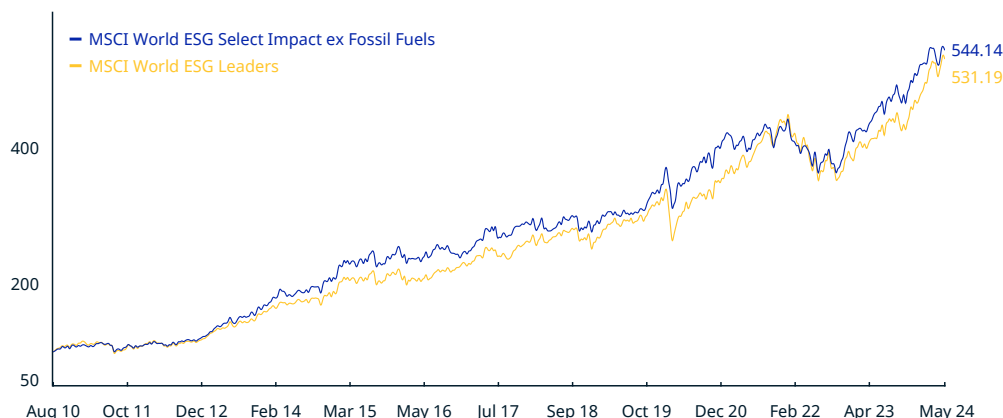


MSCI World ESG Select Impact ex Fossil Fuels Index (CAD)

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 – MAY 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 (%) (MAY 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	3.47	1.98	19.32	6.72	10.92	12.88	11.29	13.10	
MSCI World ESG Leaders	3.73	4.43	26.92	13.98	11.82	13.50	11.82	12.90	

FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.05	28.56	21.80	3.13
1.77	23.97	19.74	4.01

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – MAY 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	0.86	5.25	50.04	11.80	12.20	11.63	21.55	2020-02-19–2020-03-23
MSCI World ESG Leaders	1.00	0.00	12.66	14.02	13.43	11.92	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)

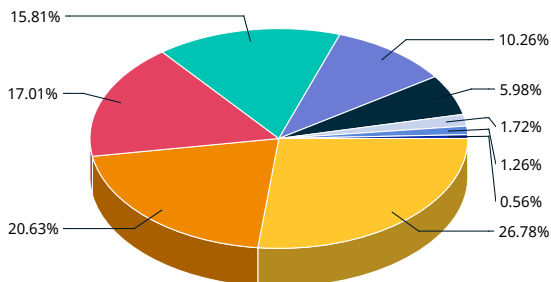
INDEX CHARACTERISTICS

	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World ESG Leaders
Number of Constituents	84	693
	Weight (%)	
Largest	7.82	8.83
Smallest	0.12	0.00
Average	1.19	0.14
Median	0.56	0.05

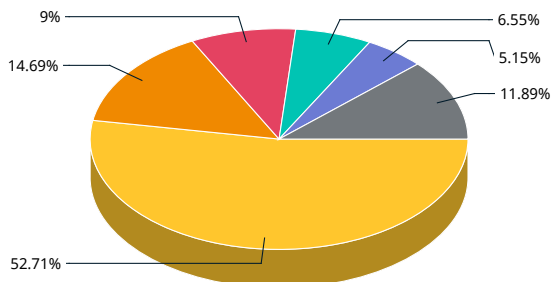
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	7.82	8.15	Info Tech
NOVO NORDISK B	DK	5.64	1.33	Health Care
AMGEN	US	5.32	0.49	Health Care
NOVARTIS	CH	5.27	0.64	Health Care
AZBIL CORP	JP	4.69	0.01	Info Tech
SHERWIN-WILLIAMS CO	US	4.65	0.22	Materials
EQUINIX	US	4.51	0.22	Real Estate
DASSAULT SYSTEMES	FR	4.45	0.08	Info Tech
INTEL CORP	US	3.67	0.39	Info Tech
KIMBERLY-CLARK CORP	US	2.84	0.14	Cons Staples
Total		48.86	11.67	

SECTOR WEIGHTS



COUNTRY WEIGHTS



- Health Care 26.78%
- Information Technology 20.63%
- Consumer Staples 17.01%
- Real Estate 15.81%
- Industrials 10.26%
- Materials 5.98%
- Utilities 1.72%
- Consumer Discretionary 1.26%
- Energy 0.56%

- United States 52.71%
- Japan 14.69%
- Denmark 9%
- Switzerland 6.55%
- France 5.15%
- Other 11.89%

* 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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