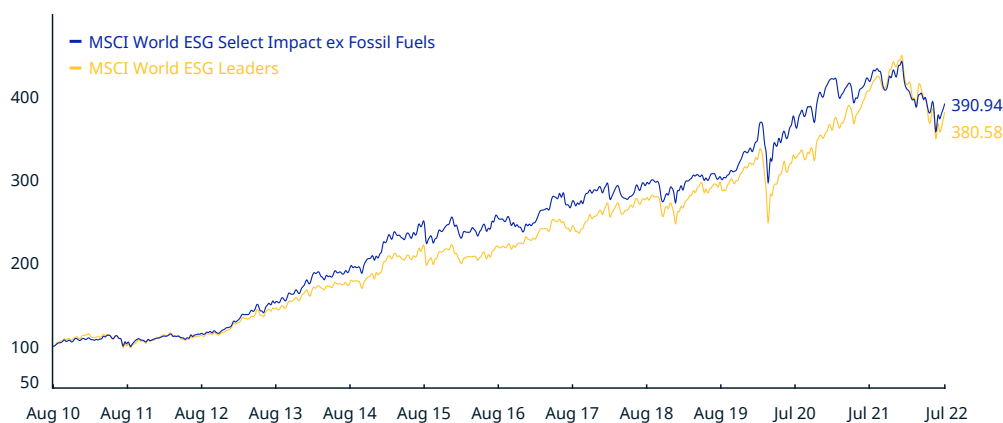


MSCI World ESG Select Impact ex Fossil Fuels Index (CAD)

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.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (AUG 2010 – JUL 2022)



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World ESG Leaders
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 (%) (JUL 29, 2022)

	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	5.53	-0.54	-6.59	-10.43	9.10	7.81	13.19	12.12	
MSCI World ESG Leaders	6.64	-1.48	-6.59	-14.03	9.11	9.64	13.10	11.87	

FUNDAMENTALS (JUL 29, 2022)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.80	27.35	21.43	4.03
2.03	19.59	16.84	3.40

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – JUL 29, 2022)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI World ESG Select Impact ex Fossil Fuels	0.87	5.27	53.45	12.98	11.62	11.12	21.55	2020-02-19–2020-03-23
MSCI World ESG Leaders	1.00	0.00	8.14	14.04	12.46	10.92	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)

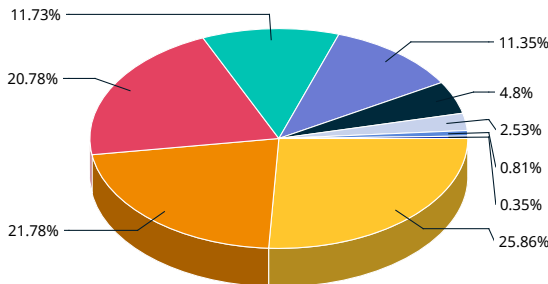
INDEX CHARACTERISTICS

	MSCI World ESG Select Impact ex Fossil Fuels	MSCI World ESG Leaders
Number of Constituents	88	715
	Weight (%)	
Largest	5.84	7.53
Smallest	0.13	0.00
Average	1.14	0.14
Median	0.47	0.06

TOP 10 CONSTITUENTS

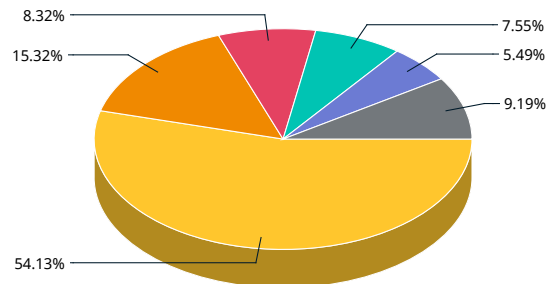
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
VMWARE A	US	5.84	0.09	Info Tech
LILLY (ELI) & COMPANY	US	5.50	1.01	Health Care
NVIDIA	US	5.06	1.71	Info Tech
AZBIL CORP	JP	5.01	0.01	Info Tech
NOVO NORDISK B	DK	5.01	0.74	Health Care
CITRIX SYSTEMS	US	4.87	0.05	Info Tech
SCHNEIDER ELECTRIC	FR	4.19	0.28	Industrials
EQUINIX	US	3.61	0.24	Real Estate
COLGATE-PALMOLIVE	US	3.56	0.24	Cons Staples
AMGEN	US	3.50	0.52	Health Care
Total		46.15	4.89	

SECTOR WEIGHTS



- Health Care 25.86%
- Consumer Staples 21.78%
- Information Technology 20.78%
- Industrials 11.73%
- Real Estate 11.35%
- Materials 4.8%
- Utilities 2.53%
- Consumer Discretionary 0.81%
- Communication Services 0.35%

COUNTRY WEIGHTS



- United States 54.13%
- Japan 15.32%
- Denmark 8.32%
- France 7.55%
- United Kingdom 5.49%
- Other 9.19%

* 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.

INDEX FRAMEWORK

The MSCI World ESG Select Impact ex Fossil Fuels Index is based on the MSCI World ESG Leaders Index, its parent index and it is constructed with an aim 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. To be eligible for inclusion in the Index, the securities must cumulatively generate at least 30% of sales from social and environmental themes and meet minimum ESG standards. The eligible securities are weighted in proportion of their weights in the MSCI World ESG Leaders Index (the "Parent Index") followed by capping applied to the sector and issuer weights.

The MSCI World ESG Select Impact ex Fossil Fuels Index is rebalanced on a quarterly basis, usually as of the close of the last business day of February, May, August and November, coinciding with the regular Semi-Annual and Quarterly Index Reviews of the MSCI Global Investable Market Indexes

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2022 MSCI Inc. All rights reserved.