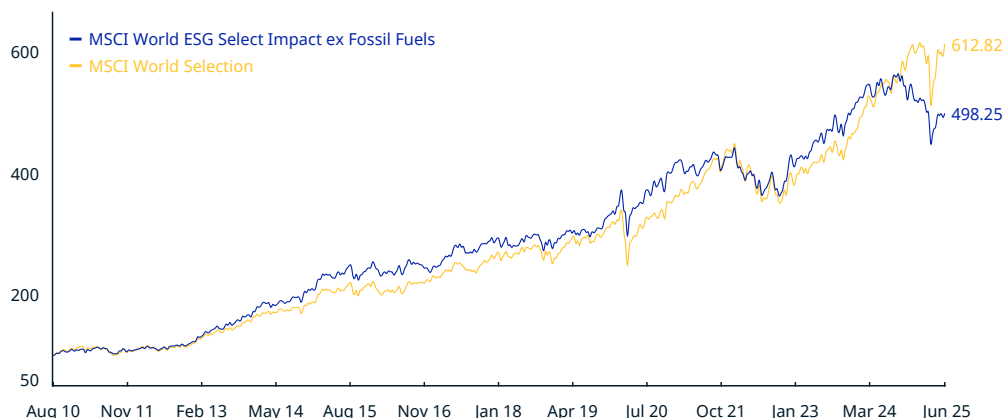


MSCI World ESG Select Impact ex Fossil Fuels Index (CAD)

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 – JUN 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 (%) (JUN 30, 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 | 1.16 | 2.45 | -5.74 | -4.09 | 10.39 | 6.89 | 8.00 | 11.43 |
| MSCI World Selection | 3.21 | 6.94 | 12.24 | 2.79 | 19.75 | 14.13 | 11.60 | 12.99 |

FUNDAMENTALS (JUN 30, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.15 | 22.92 | 18.14 | 2.80 |
| 1.64 | 24.34 | 20.04 | 4.17 |

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – JUN 30, 2025)

| | 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 | 0.84 | 5.80 | 51.29 | 11.73 | 12.30 | 11.67 | 21.90 | 2024-09-19–2025-04-08 |
| MSCI World Selection | 1.00 | 0.00 | 4.33 | 12.44 | 12.81 | 12.05 | 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)

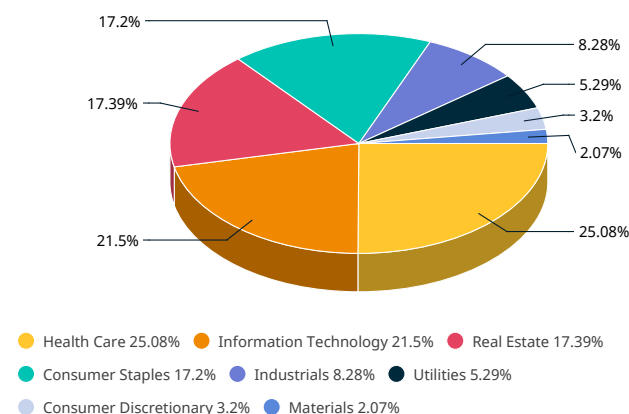
INDEX CHARACTERISTICS

| | MSCI World ESG Select Impact ex Fossil Fuels | MSCI World Selection |
|-----------------------------------|--|-------------------------|
| Number of Constituents | 69 | 678 |
| | Weight (%) | |
| Largest | 6.20 | 9.88 |
| Smallest | 0.21 | 0.01 |
| Average | 1.45 | 0.15 |
| Median | 0.72 | 0.05 |

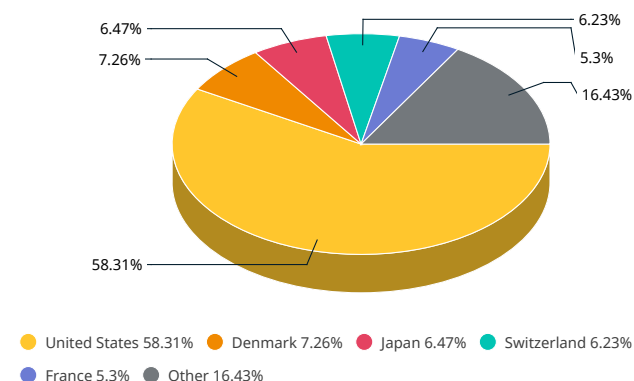
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|------------------------|---------|------------------|----------------------------|-------------|
| MARVELL TECHNOLOGY | US | 6.20 | 0.17 | Info Tech |
| NVIDIA | US | 5.79 | 9.88 | Info Tech |
| NOVARTIS | CH | 5.30 | 0.59 | Health Care |
| NOVO NORDISK B | DK | 4.94 | 0.57 | Health Care |
| FIRST SOLAR | US | 4.87 | 0.04 | Info Tech |
| DASSAULT SYSTEMES | FR | 4.64 | 0.06 | Info Tech |
| DIGITAL REALTY TRUST | US | 4.55 | 0.15 | Real Estate |
| EQUINIX | US | 4.47 | 0.20 | Real Estate |
| VERTEX PHARMACEUTICALS | US | 3.72 | 0.29 | Health Care |
| EXELON CORP | US | 3.09 | 0.11 | Utilities |
| Total | | 47.58 | 12.07 | |

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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