

## Responsible Investment Funds in Canada

Mutual Funds, ETFs and Seg Funds using environmental, social and governance (ESG) criteria to select investments.

Performance information to September 30, 2018



| Canadian Equity                                    | Fund Codes                                       | Assets \$mil. | 3 mo.        | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|--|---------------|--------------|-------------|------------------------|------------------------|-------------------------|
| Desjardins SocieTerra Canadian Equity Fund A       | DJT00165   | \$410.2       | NA           | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Canadian Equity Fund C       | DJT03165, DJT03365, DJT03565                     | NA            | NA           | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Canadian Equity Fund D       | DJT07165   | NA            | NA           | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Canadian Equity Fund F       | DJT03965   | NA            | NA           | NA          | NA                     | NA                     | NA                      |
| IA Clarington Inhance Canadian Equity SRI Class A  | CCM5005, CCM5006, CCM5007                        | \$13.2        | -0.10        | 3.54        | 7.63                   | 6.65                   | NA                      |
| IA Clarington Inhance Canadian Equity SRI Class E  | CCM7000  | \$1.0         | -0.05        | 3.70        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Canadian Equity SRI Class EF | CCM7001  | \$4.8         | 0.24         | 4.94        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Canadian Equity SRI Class F  | CCM5008  | \$9.2         | 0.23         | 4.88        | 9.00                   | 8.00                   | NA                      |
| IA Clarington Inhance Canadian Equity SRI Class L  | CCM7030  | NA            | -0.14        | 3.39        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Canadian Equity SRI Class I  | CCM5009  | NA            | 0.55         | 6.20        | 10.38                  | 9.37                   | NA                      |
| IA Clarington Inhance Canadian Equity SRI Class V  | CCM6004  | NA            | 0.55         | 6.20        | 10.44                  | 9.40                   | NA                      |
| Meritas Jantzi Social Index Fund Series A          | SRI003, SRI103, SRI503                           | NA            | -0.40        | 6.52        | 8.32                   | 6.90                   | 5.10                    |
| Meritas Jantzi Social Index Fund Series F          | SRI303   | NA            | -0.10        | 7.79        | 9.56                   | 8.04                   | 6.21                    |
| NEI Canadian Equity RS Fund Series A               | NWT072, NWT10072, NWT172, NWT272, NWT372, NWT672 | \$402.5       | -2.28        | -0.57       | 5.28                   | 4.48                   | 5.07                    |
| NEI Canadian Equity RS Fund Series F               | NWT972   | \$36.8        | -1.98        | 0.64        | 6.57                   | 5.73                   | 6.35                    |
| NEI Canadian Equity RS Fund Series I               | NWT572   | NA            | -1.68        | 1.90        | 7.96                   | 7.17                   | 7.83                    |
| RBC Vision Canadian Equity Fund Advisor Series     | RBF212, RBF784, RBF868                           | \$5.5         | -0.84        | 2.47        | 7.87                   | 6.41                   | 5.97                    |
| RBC Vision Canadian Equity Fund Series A           | RBF302   | \$30.6        | -0.83        | 2.47        | 7.85                   | 6.36                   | 5.93                    |
| RBC Vision Canadian Equity Fund Series D           | PHN9543, RBF1043                                 | \$23.8        | -0.63        | 3.33        | 8.75                   | 7.27                   | 6.85                    |
| RBC Vision Canadian Equity Fund Series F           | RBF651   | \$8.1         | -0.56        | 3.60        | 9.06                   | 7.57                   | 7.13                    |
| Social Housing Canadian Equity Fund Series A       | PHN704   | NA            | 0.30         | 8.73        | 11.15                  | 10.33                  | 7.53                    |
| Social Housing Canadian Equity Fund Series B       | PHN707   | NA            | 0.25         | 8.54        | 10.97                  | NA                     | NA                      |
| <b>Average RI Canadian Equity</b>                  |  |               | <b>-0.42</b> | <b>4.35</b> | <b>8.72</b>            | <b>7.41</b>            | <b>6.40</b>             |
| <b>Average Canadian Equity</b>                     |  |               | <b>-0.53</b> | <b>4.28</b> | <b>7.68</b>            | <b>6.74</b>            | <b>5.65</b>             |
| <b>S&amp;P/TSX Composite Index TR</b>              |  |               | <b>-0.57</b> | <b>5.87</b> | <b>9.70</b>            | <b>7.80</b>            | <b>6.30</b>             |

| Cdn Dividend and Income Equity                          | Fund Codes             | Assets \$mil. | 3 mo.        | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|------------------------|---------------|--------------|-------------|------------------------|------------------------|-------------------------|
| Meritas Monthly Dividend and Income Fund Series A       | SRI007, SRI107, SRI507 | NA            | -0.65        | 2.20        | 6.55                   | 6.18                   | 6.01                    |
| Meritas Monthly Dividend and Income Fund Series F       | SRI307                 | NA            | -0.35        | 3.42        | 7.75                   | 7.32                   | 7.15                    |
| <b>Average RI Canadian Dividend &amp; Income Equity</b> |                        |               | <b>-0.50</b> | <b>2.81</b> | <b>7.15</b>            | <b>6.75</b>            | <b>6.58</b>             |
| <b>Average Canadian Dividend &amp; Income Equity</b>    |                        |               | <b>1.25</b>  | <b>4.28</b> | <b>8.35</b>            | <b>6.75</b>            | <b>6.33</b>             |
| <b>S&amp;P/TSX Composite Index TR</b>                   |                        |               | <b>-0.57</b> | <b>5.87</b> | <b>9.70</b>            | <b>7.80</b>            | <b>6.30</b>             |

| Canadian Equity Balanced                          | Fund Codes                | Assets \$mil. | 3 mo. | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|---------------------------|---------------|-------|-------------|------------------------|------------------------|-------------------------|
| IA Clarington Inhance Growth SRI Portfolio Ser A  | CCM5025, CCM5026, CCM5027 | \$103.5       | 1.31  | 6.09        | 5.64                   | 6.39                   | NA                      |
| IA Clarington Inhance Growth SRI Portfolio Ser E  | CCM7015                   | \$27.7        | 1.38  | 6.36        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Growth SRI Portfolio Ser EF | CCM7016                   | \$9.1         | 1.65  | 7.46        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Growth SRI Portfolio Ser F  | CCM5028                   | \$15.5        | 1.60  | 7.29        | 6.89                   | 7.67                   | NA                      |
| IA Clarington Inhance Growth SRI Portfolio Ser L  | CCM7041                   | NA            | 1.27  | 5.91        | NA                     | NA                     | NA                      |

|   |                           |         |              |             |             |             |             |
|---|---------------------------|---------|--------------|-------------|-------------|-------------|-------------|
| IA Clarington Inhance Growth SRI Portfolio V        | CCM6006                   | NA      | 1.94         | 8.67        | 8.25        | 9.04        | NA          |
| IA Clarington Inhance Monthly Income SRI Fund E6    | CCM5002                   | \$49.0  | 1.97         | 3.86        | 7.34        | NA          | NA          |
| IA Clarington Inhance Monthly Income SRI Fund EF    | CCM3215                   | \$4.3   | 2.22         | 4.84        | 8.37        | NA          | NA          |
| IA Clarington Inhance Monthly Income SRI Fund EF6   | CCM3216                   | \$14.0  | 2.22         | 4.84        | 8.36        | NA          | NA          |
| IA Clarington Inhance Monthly Income SRI Fund F6    | CCM5003                   | \$33.3  | 2.19         | 4.73        | 8.25        | 6.88        | NA          |
| IA Clarington Inhance Monthly Income SRI Fund P6    | CCM2558                   | \$0.4   | 2.44         | 5.73        | 9.28        | NA          | NA          |
| IA Clarington Inhance Monthly Income SRI Fund T6    | CCM6000, CCM6001, CCM6002 | \$164.2 | 1.89         | 3.52        | 7.00        | 5.65        | NA          |
| IA Clarington Inhance Monthly Income SRI Fund L6    | CCM6306                   | NA      | 1.85         | 3.37        | NA          | NA          | NA          |
| IA Clarington Inhance Monthly Income SRI Fund I     | CCM5004                   | NA      | 2.49         | 5.95        | 9.50        | 8.11        | NA          |
| IA Clarington Inhance Monthly Income SRI Fund O     | CCM6307                   | NA      | 2.45         | 5.77        | NA          | NA          | NA          |
| IA Clarington Inhance Monthly Income SRI Fund V     | CCM6003                   | NA      | 2.49         | 5.94        | 9.50        | 8.11        | NA          |
| Meritas Growth & Income Portfolio Series A          | SRI008, SRI108, SRI508    | NA      | 0.55         | 6.16        | 5.80        | 6.73        | NA          |
| Meritas Growth & Income Portfolio Series F          | SRI308                    | NA      | 0.84         | 7.05        | 6.83        | 7.76        | NA          |
| RBC Vision Women's Leadership MSCI Canada Index ETF | RLDR                      | \$212.7 | NA           | NA          | NA          | NA          | NA          |
| <b>Average RI Canadian Equity Balanced</b>          |                           |         | <b>1.82</b>  | <b>5.75</b> | <b>7.77</b> | <b>7.37</b> | <b>NA</b>   |
| <b>Average Canadian Equity Balanced</b>             |                           |         | <b>0.44</b>  | <b>3.87</b> | <b>6.08</b> | <b>5.74</b> | <b>5.33</b> |
| <b>Fundata Canadian Balanced - Equity Foc Idx</b>   |                           |         | <b>-0.69</b> | <b>4.88</b> | <b>7.66</b> | <b>6.73</b> | <b>6.01</b> |

| Canadian Short-Term Fixed Income                   | Fund Codes | Assets \$mil. | 3 mo.        | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|------------|---------------|--------------|-------------|------------------------|------------------------|-------------------------|
| Social Housing Canadian Short-Term Bond Series A   | PHN702     | NA            | -0.19        | 0.18        | 0.24                   | 1.05                   | 2.34                    |
| Social Housing Canadian Short-Term Bond Series B   | PHN705     | NA            | -0.20        | 0.12        | 0.18                   | NA                     | NA                      |
| <b>Average RI Canadian Short-Term Fixed Income</b> |            |               | <b>-0.20</b> | <b>0.15</b> | <b>0.21</b>            | <b>1.05</b>            | <b>2.34</b>             |
| <b>FTSE TMX Canada Short-Term Bond Index™</b>      |            |               | <b>0.01</b>  | <b>0.82</b> | <b>0.71</b>            | <b>1.61</b>            | <b>2.80</b>             |

| Canadian Fixed Income                             | Fund Codes                                       | Assets \$mil. | 3 mo.        | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|--|---------------|--------------|-------------|------------------------|------------------------|-------------------------|
| Desjardins SocieTerra Canadian Bond Fund A        | DJT00015   | \$1,166.9     | -1.31        | 0.28        | 0.19                   | NA                     | NA                      |
| Desjardins SocieTerra Canadian Bond Fund C        | DJT03015, DJT03215, DJT03415                     | NA            | -1.30        | 0.31        | 0.20                   | NA                     | NA                      |
| Desjardins SocieTerra Canadian Bond Fund F        | DJT03815   | NA            | -1.15        | 1.03        | 0.86                   | NA                     | NA                      |
| IA Clarington Inhance Bond SRI Fund Series B      | CCM6400  | \$5.2         | -1.01        | 0.66        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Bond SRI Fund Series E      | CCM6401  | \$0.8         | -0.98        | 0.78        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Bond SRI Fund Series EF     | CCM6403  | \$13.0        | -0.85        | 1.33        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Bond SRI Fund Series F      | CCM6402  | \$8.1         | -0.87        | 1.22        | NA                     | NA                     | NA                      |
| Meritas Canadian Bond Fund Series A               | SRI002, SRI102, SRI502                           | NA            | -1.23        | 0.05        | 0.09                   | 1.49                   | 2.40                    |
| Meritas Canadian Bond Fund Series F               | SRI302   | NA            | -1.08        | 0.63        | 0.67                   | 2.15                   | 2.88                    |
| NEI Canadian Bond Fund Series A                   | NWT062, NWT10062, NWT162, NWT262, NWT362, NWT662 | \$132.7       | -0.91        | 0.21        | 0.40                   | 1.87                   | 3.05                    |
| NEI Canadian Bond Fund Series F                   | NWT962   | \$27.5        | -0.76        | 0.79        | 0.99                   | 2.45                   | 3.62                    |
| NEI Canadian Bond Fund Series I                   | NWT562   | NA            | -0.51        | 1.83        | 2.04                   | 3.53                   | 4.73                    |
| RBC Vision Bond Fund Advisor Series               | RBF4610, RBF6610                                 | \$5.6         | -1.17        | 0.70        | 0.86                   | 2.51                   | NA                      |
| RBC Vision Bond Fund Series A                     | PHN3610, RBF7610                                 | \$9.8         | -1.18        | 0.69        | 0.85                   | 2.50                   | NA                      |
| RBC Vision Bond Fund Series D                     | PHN610, RBF1610                                  | \$17.8        | -1.06        | 1.14        | 1.33                   | 3.02                   | 4.29                    |
| RBC Vision Bond Fund Series F                     | PHN5610, RBF5610                                 | \$16.0        | -1.04        | 1.24        | 1.40                   | 3.06                   | 4.31                    |
| RBC Vision Bond Fund Series O                     | PHN615, RBF8615                                  | \$172.3       | -0.92        | 1.72        | 1.89                   | 3.58                   | 4.87                    |
| Social Housing Canadian Bond Fund Series A        | PHN703   | NA            | -1.17        | 0.81        | 0.99                   | 2.69                   | 3.97                    |
| Social Housing Canadian Bond Fund Series B        | PHN706   | NA            | -1.20        | 0.69        | 0.88                   | NA                     | NA                      |
| <b>Average RI Canadian Fixed Income</b>           |  |               | <b>-1.04</b> | <b>0.85</b> | <b>0.91</b>            | <b>2.62</b>            | <b>3.79</b>             |
| <b>Average Canadian Fixed Income</b>              |  |               | <b>-0.88</b> | <b>0.47</b> | <b>0.95</b>            | <b>2.15</b>            | <b>3.43</b>             |
| <b>Merrill Lynch Canada Broad Market Index TR</b> |  |               | <b>-1.08</b> | <b>1.81</b> | <b>1.55</b>            | <b>3.31</b>            | <b>4.48</b>             |

| Canadian Fixed Income Balanced                   | Fund Codes   | Assets \$mil. | 3 mo.        | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|--|---------------|--------------|-------------|------------------------|------------------------|-------------------------|
| IA Clarington Inhance Conservative SRI Port E6   | CCM7006  | \$41.7        | 0.36         | 3.23        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Conservative SRI Port EF6  | CCM7007  | \$9.2         | 0.63         | 4.34        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Conservative SRI Port F6   | CCM5018  | \$5.1         | 0.59         | 4.18        | 4.50                   | NA                     | NA                      |
| IA Clarington Inhance Conservative SRI Port L6   | CCM7040  | \$0.3         | 0.26         | 2.84        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Conservative SRI Port T6   | CCM5015, CCM5016, CCM5017                          | \$89.0        | 0.32         | 3.10        | 3.36                   | 4.23                   | NA                      |
| Meritas Income & Growth Portfolio Series A       | SRI009, SRI109, SRI509                             | NA            | -0.01        | 3.40        | 3.23                   | 4.24                   | NA                      |
| Meritas Income & Growth Portfolio Series F       | SRI309   | NA            | 0.23         | 4.35        | 4.13                   | 5.06                   | NA                      |
| Meritas Income Portfolio Series A                | SRI011, SRI111, SRI511                             | NA            | -0.39        | 1.80        | 1.71                   | 2.76                   | NA                      |
| Meritas Income Portfolio Series F                | SRI311   | NA            | -0.18        | 2.67        | 2.53                   | 3.56                   | NA                      |
| Meritas Strategic Income Fund Series A           | SRI001, SRI101, SRI501                             | NA            | 1.17         | 2.08        | 1.71                   | 0.81                   | 0.58                    |
| Meritas Strategic Income Fund Series F           | SRI301   | NA            | 1.38         | 2.92        | 2.57                   | 1.52                   | NA                      |
| NEI Select Income & Growth RS Portfolio Series A | NWT014, NWT10014, NWT10614, NWT114, NWT214, NWT314 | \$150.6       | 0.55         | 3.35        | 3.14                   | 4.28                   | 4.17                    |
| NEI Select Income & Growth RS Portfolio Series F | NWT914   | \$14.9        | 0.82         | 4.47        | 4.26                   | 5.40                   | 5.30                    |
| NEI Select Income RS Portfolio Series A          | NWT024, NWT10024, NWT10124, NWT10624, NWT324       | \$45.0        | 0.50         | 2.93        | 3.14                   | 3.76                   | NA                      |
| NEI Select Income RS Portfolio Series B          | NWT50024   | \$71.0        | 0.51         | 2.98        | 3.19                   | 3.80                   | NA                      |
| NEI Select Income RS Portfolio Series F          | NWT924   | \$10.6        | 0.71         | 3.79        | 4.01                   | NA                     | NA                      |
| SocieTerra Conservative Portfolio A Class        | DJT00018   | \$437.5       | -0.52        | 2.56        | 2.28                   | 3.35                   | NA                      |
| SocieTerra Conservative Portfolio C Class        | DJT03018, DJT03218, DJT03418                       | NA            | -0.48        | 2.69        | 2.42                   | NA                     | NA                      |
| SocieTerra Conservative Portfolio F Class        | DJT03818   | NA            | -0.24        | 3.71        | 3.45                   | NA                     | NA                      |
| SocieTerra Conservative Portfolio R4 Class       | DJT04018, DJT04218, DJT04418                       | NA            | -0.49        | 2.83        | 2.46                   | NA                     | NA                      |
| SocieTerra Conservative Portfolio S4 Class       | DJT04818   | NA            | -0.29        | 3.80        | 3.51                   | NA                     | NA                      |
| SocieTerra Conservative Portfolio T4 Class       | DJT00418   | NA            | -0.51        | 2.57        | 2.29                   | NA                     | NA                      |
| SocieTerra Conservative Portfolio Z4 Class       | DJT08018   | NA            | -0.51        | 2.56        | NA                     | NA                     | NA                      |
| <b>Average RI Canadian Fixed Income Balanced</b> |  |               | <b>0.19</b>  | <b>3.18</b> | <b>3.05</b>            | <b>3.56</b>            | <b>3.35</b>             |
| <b>Average Canadian Fixed Income Balanced</b>    |  |               | <b>-0.31</b> | <b>2.24</b> | <b>3.00</b>            | <b>3.74</b>            | <b>4.08</b>             |
| <b>Fundata Cdn Balanced - Fix Inc Focus Idx</b>  |  |               | <b>-0.95</b> | <b>2.85</b> | <b>3.59</b>            | <b>4.48</b>            | <b>5.09</b>             |

| Canadian Money Market                   | Fund Codes | Assets \$mil. | 3 mo.       | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|------------|---------------|-------------|-------------|------------------------|------------------------|-------------------------|
|   |            |               |             |             |                        |                        |                         |
| <b>Average RI Canadian Money Market</b> |            |               | <b>0.26</b> | <b>0.82</b> | <b>0.37</b>            | <b>0.41</b>            | <b>0.49</b>             |
| <b>Average Canadian Money Market</b>    |            |               | <b>0.23</b> | <b>0.57</b> | <b>0.35</b>            | <b>0.29</b>            | <b>0.38</b>             |
| <b>91 Day Canada T-Bill</b>             |            |               | <b>0.35</b> | <b>1.16</b> | <b>0.73</b>            | <b>0.76</b>            | <b>0.79</b>             |

| Canadian Focused Equity                | Fund Codes     | Assets \$mil. | 3 mo. | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|----------------|---------------|-------|-------------|------------------------|------------------------|-------------------------|
| Investors Summa SRI Class Series A     | IGI190         | \$6.0         | 0.79  | 5.10        | 7.03                   | 6.97                   | 3.83                    |
| Investors Summa SRI Class Series B     | IGI191         | \$1.2         | 0.78  | 5.08        | 6.97                   | 6.89                   | 3.72                    |
| Investors Summa SRI Class Series J DSC | IGI1068        | \$3.5         | 0.85  | 5.38        | 7.32                   | 7.25                   | NA                      |
| Investors Summa SRI Class Series J NL  | IGI1069        | \$0.2         | 0.86  | 5.42        | 7.33                   | 7.24                   | NA                      |
| Investors Summa SRI Class Series U     | IGI1375        | \$9.7         | 1.18  | 6.71        | 8.62                   | 8.53                   | NA                      |
| Investors Summa SRI Fund Series A      | IGI288         | \$66.7        | 0.85  | 5.58        | 7.77                   | 7.32                   | 3.94                    |
| Investors Summa SRI Fund Series B      | IGI380         | \$10.5        | 0.85  | 5.60        | 7.74                   | 7.26                   | 3.84                    |
| Investors Summa SRI Fund Series C      | IGI013, IGI088 | \$228.1       | 0.76  | 5.20        | 7.38                   | 6.93                   | 3.63                    |

|   |         |        |              |             |             |             |             |
|---|---------|--------|--------------|-------------|-------------|-------------|-------------|
| Investors Summa SRI Fund Series J DSC     | IGI958  | \$79.0 | 0.92         | 5.87        | 8.07        | 7.62        | NA          |
| Investors Summa SRI Fund Series J NL      | IGI959  | \$2.6  | 0.91         | 5.86        | 8.02        | 7.55        | NA          |
| Investors Summa SRI Fund Series U         | IGI1276 | \$46.0 | 1.24         | 7.21        | 9.37        | 8.89        | NA          |
| <b>Average RI Canadian Focused Equity</b> |         |        | <b>0.91</b>  | <b>5.73</b> | <b>7.78</b> | <b>7.50</b> | <b>3.79</b> |
| <b>Average Canadian Focused Equity</b>    |         |        | <b>0.96</b>  | <b>5.93</b> | <b>7.78</b> | <b>7.20</b> | <b>5.99</b> |
| <b>S&amp;P/TSX Composite Index TR</b>     |         |        | <b>-0.57</b> | <b>5.87</b> | <b>9.70</b> | <b>7.80</b> | <b>6.30</b> |

| Canadian Neutral Balanced                        | Fund Codes                                       | Assets \$mil. | 3 mo.        | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|--|---------------|--------------|-------------|------------------------|------------------------|-------------------------|
| IA Clarington Inhance Balanced SRI Portfolio A   | CCM5020, CCM5021, CCM5022                        | \$112.6       | 0.88         | 4.76        | 4.68                   | 5.46                   | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio E   | CCM7009  | \$30.7        | 0.93         | 4.96        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio E6  | CCM7010  | \$7.1         | 0.93         | 4.93        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio EF  | CCM7011  | \$6.5         | 1.20         | 6.05        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio EF6 | CCM7012  | \$3.3         | 1.21         | 6.07        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio F   | CCM5019  | \$9.6         | 1.16         | 5.89        | 5.89                   | NA                     | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio F6  | CCM6025  | \$3.8         | 1.17         | 5.91        | 5.88                   | NA                     | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio T6  | CCM6020, CCM6021, CCM6022                        | \$12.8        | 0.88         | 4.77        | 4.68                   | 5.46                   | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio L   | CCM7042  | NA            | 0.84         | 4.68        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio L6  | CCM7043  | NA            | 0.84         | 4.59        | NA                     | NA                     | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio I   | CCM5024  | NA            | 1.49         | 7.25        | 7.21                   | 8.04                   | NA                      |
| IA Clarington Inhance Balanced SRI Portfolio O   | CCM5023  | NA            | 1.45         | 7.08        | 7.07                   | 7.89                   | NA                      |
| Meritas Balanced Portfolio Series A              | SRI006, SRI106, SRI506                           | NA            | 0.20         | 4.31        | 4.23                   | 5.21                   | 4.38                    |
| Meritas Balanced Portfolio Series F              | SRI306   | NA            | 0.48         | 5.49        | 5.33                   | 6.27                   | 5.45                    |
| NEI Balanced RS Fund Series A                    | NWT064, NWT10064, NWT164, NWT264, NWT364, NWT664 | \$134.9       | -0.11        | 2.72        | 0.89                   | 3.13                   | 1.83                    |
| NEI Balanced RS Fund Series F                    | NWT964   | \$4.0         | 0.18         | 4.41        | 2.23                   | 4.42                   | 3.02                    |
| NEI Balanced RS Fund Series I                    | NWT564   | NA            | 0.48         | 5.13        | 3.25                   | 5.55                   | 4.22                    |
| SocieTerra Balanced Portfolio A Class            | DJT00021   | \$1,122.7     | -0.14        | 3.99        | 3.54                   | 4.40                   | NA                      |
| SocieTerra Balanced Portfolio C Class            | DJT03021, DJT03221, DJT03421                     | NA            | -0.11        | 4.10        | 3.67                   | NA                     | NA                      |
| SocieTerra Balanced Portfolio F Class            | DJT03821   | NA            | 0.15         | 5.17        | 4.67                   | NA                     | NA                      |
| SocieTerra Balanced Portfolio R5 Class           | DJT04021, DJT04221, DJT04421                     | NA            | -0.20        | 4.20        | 3.70                   | NA                     | NA                      |
| SocieTerra Balanced Portfolio S5 Class           | DJT04821   | NA            | 0.16         | 5.29        | 4.79                   | NA                     | NA                      |
| SocieTerra Balanced Portfolio T5 Class           | DJT00421   | NA            | -0.14        | 3.97        | 3.53                   | NA                     | NA                      |
| SocieTerra Balanced Portfolio Z5 Class           | DJT08021   | NA            | -0.13        | 3.98        | NA                     | NA                     | NA                      |
| <b>Average RI Canadian Neutral Balanced</b>      |  |               | <b>0.57</b>  | <b>4.99</b> | <b>4.43</b>            | <b>5.58</b>            | <b>3.78</b>             |
| <b>Average Canadian Neutral Balanced</b>         |  |               | <b>0.10</b>  | <b>3.51</b> | <b>4.69</b>            | <b>5.17</b>            | <b>5.02</b>             |
| <b>Fundata Canadian Balanced Index</b>           |  |               | <b>-0.79</b> | <b>4.07</b> | <b>6.03</b>            | <b>5.84</b>            | <b>5.69</b>             |

| Canadian Small or Mid Cap Equity                | Fund Codes                                       | Assets \$mil. | 3 mo.        | 1yr. return  | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|--|---------------|--------------|--------------|------------------------|------------------------|-------------------------|
| NEI Canadian Small Cap Equity RS Fund Series A  | NWT067, NWT10067, NWT167, NWT267, NWT367, NWT667 | \$375.2       | 1.61         | 5.63         | 9.19                   | 7.27                   | 9.23                    |
| NEI Canadian Small Cap Equity RS Fund Series F  | NWT967   | \$65.8        | 1.92         | 6.94         | 10.55                  | 8.58                   | 10.52                   |
| NEI Canadian Small Cap Equity RS Fund Series I  | NWT567   | NA            | 2.30         | 8.52         | 12.23                  | 10.29                  | 12.34                   |
| <b>Average RI Canadian Small/Mid Cap Equity</b> |  |               | <b>1.94</b>  | <b>7.03</b>  | <b>10.66</b>           | <b>8.71</b>            | <b>10.70</b>            |
| <b>Average Canadian Small/Mid Cap Equity</b>    |  |               | <b>0.07</b>  | <b>3.32</b>  | <b>7.48</b>            | <b>5.21</b>            | <b>7.29</b>             |
| <b>BMO Canadian Small Cap Index</b>             |  |               | <b>-1.81</b> | <b>-0.79</b> | <b>8.95</b>            | <b>2.31</b>            | <b>4.13</b>             |

| Global Equity   | Fund Codes                         | Assets \$mil. | 3 mo. | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|------------------------------------|---------------|-------|-------------|------------------------|------------------------|-------------------------|
| AGF Global Sustainable Growth Equity Fund MF Ser        | AGF137, AGF9165, AGF9623, AGF9626  | \$157.0       | 2.94  | 10.45       | 10.51                  | 8.97                   | 5.44                    |
| BMO Asset Management Responsible Global Equ ESG Fd      | JHI096                             | NA            | 4.63  | 19.84       | NA                     | NA                     | NA                      |
| BMO Fossil Fuel Free Fund Advisor Series                | GGF98764, GGF99764                 | \$1.6         | 4.51  | 16.15       | NA                     | NA                     | NA                      |
| BMO Fossil Fuel Free Fund Series A                      | BMO764, GGF70764                   | \$20.8        | 4.51  | 16.15       | NA                     | NA                     | NA                      |
| BMO Fossil Fuel Free Fund Series D                      | GGF31764                           | \$0.7         | 4.73  | 17.09       | NA                     | NA                     | NA                      |
| BMO Fossil Fuel Free Fund Series F                      | GGF68764, GGF95764                 | \$4.0         | 4.80  | 17.42       | NA                     | NA                     | NA                      |
| BMO Fossil Fuel Free Fund Series I                      | GGF71764                           | NA            | 5.05  | 18.52       | NA                     | NA                     | NA                      |
| CC&L Global Alpha Fund Series A                         | CCL450                             | NA            | 1.90  | 12.39       | 8.49                   | NA                     | NA                      |
| CC&L Global Alpha Fund Series F                         | CCL451                             | NA            | 2.17  | 13.65       | 9.48                   | NA                     | NA                      |
| Desjardins SocieTerra Cleantech Fund A Class            | DJT00168                           | \$126.5       | 0.68  | 5.50        | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Cleantech Fund C Class            | DJT03168, DJT03368, DJT03568       | NA            | 0.68  | 5.52        | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Cleantech Fund F Class            | DJT03968                           | NA            | 1.01  | 6.80        | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Environment Fund A Class          | DJT00009                           | \$195.6       | 1.18  | 11.27       | 8.27                   | 7.73                   | 4.94                    |
| Desjardins SocieTerra Environment Fund C Class          | DJT03009, DJT03209, DJT03409       | NA            | 1.22  | 11.45       | 8.47                   | NA                     | NA                      |
| Desjardins SocieTerra Environment Fund F Class          | DJT03809                           | NA            | 1.48  | 12.61       | 9.59                   | NA                     | NA                      |
| Desjardins SocieTerra Positive Change Fund Series A     | DJT00174                           | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Positive Change Fund Series C     | DJT03174, DJT03374, DJT03574       | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Positive Change Fund Series F     | DJT03974                           | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| IA Clarington Inhance Global Equity SRI Class A         | CCM5010, CCM5011, CCM5012          | \$85.0        | 4.35  | 14.87       | 8.62                   | 11.06                  | NA                      |
| IA Clarington Inhance Global Equity SRI Class E         | CCM7003                            | \$12.9        | 4.42  | 15.14       | NA                     | NA                     | NA                      |
| IA Clarington Inhance Global Equity SRI Class EF        | CCM7004                            | \$10.5        | 4.68  | 16.30       | NA                     | NA                     | NA                      |
| IA Clarington Inhance Global Equity SRI Class F         | CCM5013                            | \$30.5        | 4.66  | 16.21       | 9.89                   | 12.35                  | NA                      |
| IA Clarington Inhance Global Equity SRI Class I         | CCM5014                            | NA            | 5.06  | 17.94       | 11.52                  | 14.01                  | NA                      |
| IA Clarington Inhance Global Equity SRI Class V         | CCM600                             | NA            | 5.06  | 17.91       | 11.51                  | 14.01                  | NA                      |
| Mackenzie Global Environmental Equity Fund Series A     | MFC5782, MFC5783, MFC5784, MFC7300 | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series PW    | MFC5792                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series AR    | MRD188, MRD288, MRD388, MRD588     | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series PWR   | MRD788                             | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series D     | MFC5785                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series F     | MFC5786                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series F5    | MFC5787                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series F8    | MFC5788                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series FB    | MFC5789                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Seris PWFB   | MFC5795                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series FB5   | MFC5790                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series PWFB5 | MFC5796                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series O     | MFC5791                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series T5    | MFC5799, MFC5800, MFC5801, MFC7301 | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series PWT5  | MFC5793                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series T8    | MFC5802, MFC5803, MFC5804, MFC7302 | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series PWT8  | MFC5794                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series PWX   | MFC5797                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Environmental Equity Fund Series PWX8  | MFC5798                            | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Leadership Impact Fund A               | MFC5279, MFC5280, MFC5281          | \$3.3         | 3.06  | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Leadership Impact Fund D               | MFC5282                            | \$0.0         | 3.33  | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Leadership Impact Fund F               | MFC5283                            | \$3.1         | 3.40  | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Leadership Impact Fund F8              | MFC5284                            | \$0.5         | 3.41  | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Leadership Impact Fund FB              | MFC5285                            | \$0.0         | 3.34  | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Leadership Impact Fund FB5             | MFC5286                            | \$0.0         | 3.34  | NA          | NA                     | NA                     | NA                      |
| Mackenzie Global Leadership Impact Fund O               | MFC5287                            | NA            | 3.61  | NA          | NA                     | NA                     | NA                      |

|  |  |         |             |              |              |              |              |
|--|--|---------|-------------|--------------|--------------|--------------|--------------|
| Mackenzie Global Leadership Impact Fund PW         | MFC5288  | \$0.9   | 3.13        | NA           | NA           | NA           | NA           |
| Mackenzie Global Leadership Impact Fund PWFB       | MFC5292  | \$0.0   | 3.43        | NA           | NA           | NA           | NA           |
| Mackenzie Global Leadership Impact Fund PWFB5      | MFC5293  | \$0.0   | 3.43        | NA           | NA           | NA           | NA           |
| Mackenzie Global Leadership Impact Fund PWT8       | MFC5289  | \$0.0   | 3.18        | NA           | NA           | NA           | NA           |
| Mackenzie Global Leadership Impact Fund PWX        | MFC5294  | \$0.0   | 3.60        | NA           | NA           | NA           | NA           |
| Mackenzie Global Leadership Impact Fund PWX8       | MFC5295  | \$0.0   | 3.59        | NA           | NA           | NA           | NA           |
| Mackenzie Global Leadership Impact Fund Series AR  | MRD174, MRD274, MRD374                           | \$0.2   | 3.08        | NA           | NA           | NA           | NA           |
| Mackenzie Global Leadership Impact Fund T8         | MFC5296, MFC5297, MFC5298                        | \$0.0   | 3.09        | NA           | NA           | NA           | NA           |
| Meritas Maximum Growth Portfolio Series A          | SRI012, SRI112, SRI512                           | NA      | 1.38        | 9.50         | 8.79         | 9.96         | NA           |
| Meritas Maximum Growth Portfolio Series F          | SRI312   | NA      | 1.66        | 10.71        | 9.98         | 11.12        | NA           |
| NEI Environmental Leaders Fund Series A            | NWT088, NWT188, NWT388, NWT688, NWT888           | NA      | 2.57        | 6.62         | NA           | NA           | NA           |
| NEI Environmental Leaders Fund Series F            | NWT988   | NA      | 2.87        | 7.84         | NA           | NA           | NA           |
| NEI Environmental Leaders Fund Series P            | NWT8088  | NA      | 2.67        | 7.16         | NA           | NA           | NA           |
| NEI Environmental Leaders Fund Series PF           | NWT8988  | NA      | 2.96        | 8.15         | NA           | NA           | NA           |
| NEI Global Dividend RS Fund Series A               | NWT084, NWT10084, NWT184, NWT384, NWT684         | \$123.5 | 2.64        | 9.12         | 8.04         | 7.45         | 7.12         |
| NEI Global Dividend RS Fund Series F               | NWT984   | \$19.4  | 2.91        | 10.29        | 9.25         | 8.67         | 8.29         |
| NEI Global Dividend RS Fund Series I               | NWT584   | NA      | 3.27        | 11.78        | 10.76        | 10.22        | 9.71         |
| NEI Global Equity RS Fund Series A                 | NWT069, NWT10069, NWT169, NWT269, NWT369, NWT669 | \$42.2  | 2.53        | 10.88        | 11.58        | 11.50        | 7.70         |
| NEI Global Equity RS Fund Series F                 | NWT969   | \$9.9   | 2.80        | 12.04        | 12.85        | 12.81        | 8.94         |
| NEI Global Equity RS Fund Series I                 | NWT569   | NA      | 3.15        | 13.56        | 14.40        | 14.41        | 10.57        |
| RBC Vision Fossil Fuel Free Global Equity Fund A   | RBF430   | \$6.3   | 1.95        | 18.87        | NA           | NA           | NA           |
| RBC Vision Fossil Fuel Free Global Equity Fund Adv | RBF4430, RBF6430                                 | \$1.0   | 1.93        | 18.74        | NA           | NA           | NA           |
| RBC Vision Fossil Fuel Free Global Equity Fund D   | RBF1430  | \$2.1   | 2.17        | 19.89        | NA           | NA           | NA           |
| RBC Vision Fossil Fuel Free Global Equity Fund F   | RBF910   | \$4.7   | 2.23        | 20.17        | NA           | NA           | NA           |
| RBC Vision Global Equity Fund Advisor Series       | RBF213, RBF785, RBF869                           | \$14.7  | 2.96        | 19.17        | 11.20        | 13.24        | 8.73         |
| RBC Vision Global Equity Fund Series A             | RBF304   | \$33.1  | 2.96        | 19.18        | 11.22        | 13.23        | 8.70         |
| RBC Vision Global Equity Fund Series D             | PHN9545, RBF1045                                 | \$25.0  | 3.18        | 20.17        | 12.15        | 14.23        | 9.70         |
| RBC Vision Global Equity Fund Series F             | RBF653   | \$21.8  | 3.24        | 20.48        | 12.46        | 14.55        | 10.08        |
| Russell Investments ESG Global Equity Fund A       | FRC153, FRC154                                   | \$0.6   | 2.38        | 9.78         | NA           | NA           | NA           |
| Russell Investments ESG Global Equity Fund B       | FRC163, FRC164                                   | \$1.6   | 2.38        | 9.78         | NA           | NA           | NA           |
| Russell Investments ESG Global Equity Fund F       | FRC173   | \$10.2  | 2.67        | 11.03        | NA           | NA           | NA           |
| Russell Investments ESG Global Equity Fund O       | FRC400   | \$33.5  | 2.95        | 12.22        | NA           | NA           | NA           |
| <b>Average RI Global Equity</b>                    |  |         | <b>3.04</b> | <b>13.56</b> | <b>10.41</b> | <b>11.64</b> | <b>8.33</b>  |
| <b>Average Global Equity</b>                       |  |         | <b>2.46</b> | <b>10.00</b> | <b>9.66</b>  | <b>9.91</b>  | <b>8.00</b>  |
| <b>Dow Jones Global TR Index (C\$)</b>             |  |         | <b>2.22</b> | <b>13.85</b> | <b>12.56</b> | <b>14.04</b> | <b>10.81</b> |

| Global Equity Balanced                       | Fund Codes                                   | Assets \$mil. | 3 mo. | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|--|---------------|-------|-------------|------------------------|------------------------|-------------------------|
| Meritas Growth Portfolio Series A            | SRI010, SRI110, SRI510                       | NA            | 0.99  | 7.37        | 7.04                   | 8.00                   | NA                      |
| Meritas Growth Portfolio Series F            | SRI310                                       | NA            | 1.25  | 8.48        | 8.15                   | 9.09                   | NA                      |
| NEI Select Growth RS Portfolio Series A      | NWT020, NWT10020, NWT10120, NWT10620, NWT620 | \$91.6        | 1.29  | 6.97        | 6.40                   | 6.97                   | NA                      |
| NEI Select Growth RS Portfolio Series F      | NWT920                                       | \$7.4         | 1.57  | 8.11        | 7.53                   | 8.11                   | NA                      |
| RBC Vision Balanced Fund Advisor Series      | RBF205, RBF783, RBF867                       | \$23.3        | 0.38  | 7.01        | 5.69                   | 7.04                   | 5.36                    |
| RBC Vision Balanced Fund Series A            | RBF303                                       | \$127.3       | 0.37  | 6.99        | 5.67                   | 7.00                   | 5.31                    |
| RBC Vision Balanced Fund Series D            | PHN9544, RBF1044                             | \$4.3         | 0.58  | 7.88        | 6.58                   | 7.93                   | 6.22                    |
| RBC Vision Balanced Fund Series F            | RBF652                                       | \$36.2        | 0.65  | 8.18        | 6.87                   | 8.22                   | 6.50                    |
| SocieTerra Maximum Growth Portfolio A Class  | DJT00028                                     | \$399.9       | 1.05  | 7.24        | 6.30                   | 7.16                   | NA                      |
| SocieTerra Maximum Growth Portfolio C Class  | DJT03028, DJT03228, DJT03428                 | NA            | 1.06  | 7.30        | 6.39                   | NA                     | NA                      |
| SocieTerra Maximum Growth Portfolio F Class  | DJT03828                                     | NA            | 1.33  | 8.49        | 7.60                   | NA                     | NA                      |
| SocieTerra Maximum Growth Portfolio R6 Class | DJT04028, DJT04228, DJT04428                 | NA            | 1.00  | 7.22        | 6.28                   | NA                     | NA                      |



|   |          |    |             |              |             |              |             |
|---|----------|----|-------------|--------------|-------------|--------------|-------------|
| SocieTerra Maximum Growth Portfolio S6 Class      | DJT04828 | NA | 1.39        | 8.66         | 7.70        | NA           | NA          |
| SocieTerra Maximum Growth Portfolio T6 Class      | DJT00428 | NA | 1.05        | 7.22         | 6.31        | NA           | NA          |
| <b>Average RI Global Equity Balanced</b>          |          |    | <b>1.00</b> | <b>7.65</b>  | <b>6.75</b> | <b>7.72</b>  | <b>5.85</b> |
| <b>Average Global Equity Balanced</b>             |          |    | <b>0.91</b> | <b>5.53</b>  | <b>6.52</b> | <b>7.14</b>  | <b>6.45</b> |
| <b>Fundata Global Balanced - Equity Focus Idx</b> |          |    | <b>0.97</b> | <b>10.81</b> | <b>9.56</b> | <b>11.99</b> | <b>9.55</b> |

| Global Fixed Income                               | Fund Codes                                       | Assets  | 3 mo.        | 1yr. return  | 3yr.        | 5yr.        | 10yr.       |
|---|--|---------|--------------|--------------|-------------|-------------|-------------|
| Desjardins SocieTerra Environmental Bond Fund A   | DJT00167   | \$178.5 | -0.47        | -1.11        | NA          | NA          | NA          |
| Desjardins SocieTerra Environmental Bond Fund C   | DJT03167, DJT03367, DJT03567                     | \$178.5 | -0.47        | -1.11        | NA          | NA          | NA          |
| Desjardins SocieTerra Environmental Bond Fund F   | DJT03967   | \$178.5 | -0.27        | -0.33        | NA          | NA          | NA          |
| NEI Global Total Return Bond Fund Series A        | NWT194, NWT295, NWT395, NWT694, NWT894           | NA      | 0.25         | 0.10         | 1.26        | 2.59        | NA          |
| NEI Global Total Return Bond Fund Series F        | NWT595   | NA      | 0.47         | 0.96         | 2.19        | 3.52        | NA          |
| NEI Global Total Return Bond Fund Series T        | NWT20194, NWT20295, NWT20395, NWT20694, NWT20894 | NA      | 0.25         | 0.07         | 1.26        | NA          | NA          |
| <b>Average RI Global Fixed Income</b>             |  |         | <b>-0.04</b> | <b>-0.24</b> | <b>1.57</b> | <b>3.06</b> | <b>NA</b>   |
| <b>Average Global Fixed Income</b>                |  |         | <b>-0.80</b> | <b>-0.67</b> | <b>1.39</b> | <b>2.46</b> | <b>3.99</b> |
| <b>BofA Merrill Lynch Global Broad Market Idx</b> |  |         | <b>-2.71</b> | <b>1.93</b>  | <b>0.63</b> | <b>5.64</b> | <b>5.02</b> |

| Global Neutral Balanced                    | Fund Codes                                       | Assets \$mil. | 3 mo.        | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|--|---------------|--------------|-------------|------------------------|------------------------|-------------------------|
| NEI Balanced Yield Portfolio Fund Series A | NWT196, NWT297, NWT397, NWT696, NWT896           | NA            | 1.00         | 3.74        | 5.78                   | NA                     | NA                      |
| NEI Balanced Yield Portfolio Fund Series F | NWT597   | NA            | 1.30         | 4.97        | 7.12                   | NA                     | NA                      |
| NEI Balanced Yield Portfolio Fund Series T | NWT20196, NWT20297, NWT20397, NWT20696, NWT20896 | NA            | 0.98         | 3.67        | 5.57                   | NA                     | NA                      |
| NEI Select Balanced RS Portfolio Series A  | NWT019, NWT10019, NWT10319, NWT10619, NWT119     | \$155.5       | 0.80         | 4.58        | 4.71                   | 5.67                   | NA                      |
| NEI Select Balanced RS Portfolio Series F  | NWT919   | \$31.1        | 1.08         | 5.76        | 5.90                   | 6.85                   | NA                      |
| SocieTerra Growth Portfolio A Class        | DJT00026   | \$719.1       | 0.29         | 5.16        | 4.67                   | 5.49                   | 5.36                    |
| SocieTerra Growth Portfolio C Class        | DJT03026, DJT03226, DJT03426                     | NA            | 0.33         | 5.34        | 4.82                   | NA                     | NA                      |
| SocieTerra Growth Portfolio F Class        | DJT03826   | NA            | 0.59         | 6.38        | 5.93                   | NA                     | NA                      |
| SocieTerra Growth Portfolio R5 Class       | DJT04026, DJT04226, DJT04426                     | NA            | 0.25         | 5.11        | 4.71                   | NA                     | NA                      |
| SocieTerra Growth Portfolio S5 Class       | DJT04826   | NA            | 0.57         | 6.34        | 5.89                   | NA                     | NA                      |
| SocieTerra Growth Portfolio T5 Class       | DJT00426   | NA            | 0.30         | 5.16        | 4.67                   | NA                     | NA                      |
| <b>Average RI Global Neutral Balanced</b>  |  |               | <b>0.68</b>  | <b>5.11</b> | <b>5.43</b>            | <b>6.00</b>            | <b>5.36</b>             |
| <b>Average Global Neutral Balanced</b>     |  |               | <b>0.68</b>  | <b>4.48</b> | <b>5.47</b>            | <b>6.01</b>            | <b>5.92</b>             |
| <b>Fundata Global Balanced Index</b>       |  |               | <b>-0.02</b> | <b>8.41</b> | <b>7.17</b>            | <b>10.32</b>           | <b>8.45</b>             |

| International Equity  | Fund Codes                                       | Assets \$mil. | 3 mo. | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|--|---------------|-------|-------------|------------------------|------------------------|-------------------------|
| Desjardins SocieTerra Emerging Markets Equity Fund Series A | DJT00171   | NA            | NA    | NA          | NA                     | NA                     | N/A                     |
| Desjardins SocieTerra Emerging Markets Equity Fund Series C | DJT03171, DJT03371, DJT03571                     | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra Emerging Markets Equity Fund Series F | DJT03971   | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra International Equity Fund Series A    | DJT00170   | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra International Equity Fund Series C    | DJT03170, DJT03370, DJT03570                     | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins SocieTerra International Equity Fund Series F    | DJT03970   | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Meritas International Equity Fund Series A                  | SRI005, SRI105, SRI505                           | NA            | -1.08 | 8.36        | 8.23                   | 8.95                   | 6.66                    |
| Meritas International Equity Fund Series F                  | SRI305   | NA            | -0.75 | 10.05       | 9.94                   | 10.48                  | 8.03                    |
| NEI International Equity RS Fund Series A                   | NWT075, NWT10075, NWT175, NWT275, NWT375, NWT675 | \$33.9        | -1.29 | 5.42        | 5.30                   | 7.24                   | 5.51                    |

|  |        |        |              |             |             |             |             |
|--|--------|--------|--------------|-------------|-------------|-------------|-------------|
| NEI International Equity RS Fund Series F                  | NWT975 | \$17.4 | -1.06        | 6.40        | 6.39        | 8.39        | 6.64        |
| NEI International Equity RS Fund Series I                  | NWT575 | NA     | -0.71        | 7.88        | 7.91        | 10.04       | 8.52        |
| <b>Average RI International Equity</b>                     |        |        | <b>-0.98</b> | <b>7.62</b> | <b>7.55</b> | <b>9.02</b> | <b>7.07</b> |
| <b>Average International Equity</b>                        |        |        | <b>-0.29</b> | <b>3.60</b> | <b>7.05</b> | <b>7.45</b> | <b>6.11</b> |
| <b>Dow Jones Dev Markets ex-North America TR Index C\$</b> |        |        | <b>-0.56</b> | <b>7.05</b> | <b>8.70</b> | <b>9.86</b> | <b>8.08</b> |

| U.S. Equity  | Fund Codes  | Assets \$mil. | 3 mo.       | 1yr. return  | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|---|---------------|-------------|--------------|------------------------|------------------------|-------------------------|
| Desjardins SocieTerra American Equity Fund A Class | DJT00166  | \$327.4       | 6.52        | 21.57        | NA                     | NA                     | NA                      |
| Desjardins SocieTerra American Equity Fund C Class | DJT03166, DJT03366, DJT03566  | NA            | 6.53        | 21.58        | NA                     | NA                     | NA                      |
| Desjardins SocieTerra American Equity Fund F Class | DJT03966  | NA            | 6.87        | 23.10        | NA                     | NA                     | NA                      |
| Manulife U.S. Opportunities Fund Advisor Series    | MMF14443, MMF4143, MMF4443, MMF44443, MMF44743, MMF4543, MMF4743, MMF4843 | \$91.3        | 6.18        | 17.86        | 11.17                  | 13.83                  | 9.95                    |
| Meritas U.S. Equity Fund Series A                  | SRI004, SRI104, SRI504  | NA            | 5.59        | 18.18        | 10.94                  | 13.92                  | 9.30                    |
| Meritas U.S. Equity Fund Series F                  | SRI304  | NA            | 5.93        | 19.72        | 12.31                  | 15.26                  | 10.57                   |
| NEI U.S. Equity RS Fund A                          | NWT063, NWT10063, NWT163, NWT263, NWT363, NWT663                          | \$68.2        | 5.87        | 18.04        | 9.13                   | 12.66                  | 9.80                    |
| NEI U.S. Equity RS Fund F                          | NWT963  | \$13.1        | 6.14        | 19.23        | 10.30                  | 13.90                  | 11.02                   |
| NEI U.S. Equity RS Fund Series I                   | NWT563  | NA            | 6.47        | 20.75        | 11.74                  | 15.44                  | 12.58                   |
| <b>Average RI U.S. Equity</b>                      |   |               | <b>6.23</b> | <b>20.00</b> | <b>10.93</b>           | <b>14.17</b>           | <b>10.54</b>            |
| <b>Average U.S. Equity</b>                         |   |               | <b>5.09</b> | <b>16.44</b> | <b>12.36</b>           | <b>13.81</b>           | <b>10.42</b>            |
| <b>S&amp;P 500 Total Return Index C\$</b>          |   |               | <b>5.89</b> | <b>22.30</b> | <b>16.13</b>           | <b>19.27</b>           | <b>14.18</b>            |

| North American Equity                       | Fund Codes         | Assets \$mil. | 3 mo.       | 1yr. return  | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|--------------------|---------------|-------------|--------------|------------------------|------------------------|-------------------------|
| BMO Women in Leadership Fund Advisor Series | GGF98757, GGF99757 | \$1.1         | 2.21        | 11.24        | NA                     | NA                     | NA                      |
| BMO Women in Leadership Fund Series A       | BMO757, GGF70757   | \$8.7         | 2.21        | 10.85        | NA                     | NA                     | NA                      |
| BMO Women in Leadership Fund Series D       | GGF31757           | \$0.2         | 2.42        | 11.76        | NA                     | NA                     | NA                      |
| BMO Women in Leadership Fund Series F       | GGF68757, GGF95757 | \$1.8         | 2.50        | 12.08        | NA                     | NA                     | NA                      |
| BMO Women in Leadership Fund Series I       | GGF71757           | \$21.5        | 2.59        | 12.65        | NA                     | NA                     | NA                      |
| <b>Average RI North American Equity</b>     |                    |               | <b>2.39</b> | <b>11.72</b> | <b>NA</b>              | <b>NA</b>              | <b>NA</b>               |
| <b>Average North American Equity</b>        |                    |               | <b>3.51</b> | <b>12.77</b> | <b>9.04</b>            | <b>10.74</b>           | <b>8.79</b>             |
| <b>Fundata North American Equity Index</b>  |                    |               | <b>2.63</b> | <b>13.92</b> | <b>13.01</b>           | <b>13.56</b>           | <b>10.36</b>            |

| ETFs   | Fund Codes | Assets \$mil. | 3 mo. | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|--|------------|---------------|-------|-------------|------------------------|------------------------|-------------------------|
| AGFiQ Enhanced Global ESG Factors ETF                        | QEF        | \$70.1        | 1.43  | NA          | NA                     | NA                     | NA                      |
| ClearBridge Dividend Strategy ESG ETF                        | YLDE       | \$4.2         | 6.28  | 12.21       | NA                     | NA                     | NA                      |
| ClearBridge Large Cap Growth ESG ETF                         | LRGE       | \$4.8         | 8.58  | 25.76       | NA                     | NA                     | NA                      |
| Desjardins RI Canada Multifactor - Low CO <sub>2</sub> ETF   | DRFC       | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins RI USA Multifactor - Low CO <sub>2</sub> ETF      | DRFU       | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins RI Developed ex-USA ex-Canada Multifactor - Low C | DRFD       | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins RI Canada - Low CO <sub>2</sub> Index ETF         | DRMC       | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins RI USA - Low CO <sub>2</sub> Index ETF            | DRMU       | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Desjardins RI Active Canadian Bond - Low CO <sub>2</sub> ETF | DRCU       | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| Etho Climate Leadership Index - US                           | ETHO       | \$32.8        | 6.42  | 18.16       | NA                     | NA                     | NA                      |
| Evolve N. A. Gender Diversity Index ETF (HERS)               | HERS       | \$3.7         | 5.48  | 12.27       | NA                     | NA                     | NA                      |
| Evolve N. A. Gender Diversity Index ETF (HERS.B)             | HERS.B     | NA            | 4.06  | 14.88       | NA                     | NA                     | NA                      |
| Evolve Cyber Security Index ETF                              | CYBR       | \$43.4        | 11.47 | 37.17       | NA                     | NA                     | NA                      |



|  |        |         |              |              |              |              |              |
|--|--------|---------|--------------|--------------|--------------|--------------|--------------|
| Evolve Cyber Security Index ETF        | CYBR.B | NA      | 9.38         | 41.70        | NA           | NA           | NA           |
| Evolve Automobile Innovation Index ETF | CARS   | \$9.8   | 0.92         | 2.99         | NA           | NA           | NA           |
| Evolve Automobile Innovation Index ETF | CARS.B | NA      | -1.13        | 6.00         | NA           | NA           | NA           |
| iShares Jantzi Social Index ETF (XEN)  | BGI043 | \$104.5 | -0.02        | 8.38         | 10.47        | 8.78         | 6.83         |
| iShares Global Water Index ETF         | CWW    | NA      | 2.21         | 6.93         | 10.17        | 13.01        | 10.33        |
| Mackenzie Global Leadership Impact ETF | MWMN   | \$6.9   | 3.46         | NA           | NA           | NA           | NA           |
| <b>Average RI ETF</b>                  |        |         | <b>4.50</b>  | <b>16.95</b> | <b>10.32</b> | <b>10.90</b> | <b>8.58</b>  |
| <b>Dow Jones Global TR Index (C\$)</b> |        |         | <b>2.22</b>  | <b>13.85</b> | <b>12.56</b> | <b>14.04</b> | <b>10.81</b> |
| <b>S&amp;P/TSX 60 Index TR</b>         |        |         | <b>-0.66</b> | <b>6.49</b>  | <b>9.95</b>  | <b>8.56</b>  | <b>6.11</b>  |
| <b>S&amp;P/TSX Composite Index TR</b>  |        |         | <b>-0.57</b> | <b>5.87</b>  | <b>9.70</b>  | <b>7.80</b>  | <b>6.30</b>  |

| Commodity                             | Fund Codes     | Assets \$mil. | 3 mo.        | 1yr. return   | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---------------------------------------|----------------|---------------|--------------|---------------|------------------------|------------------------|-------------------------|
| BMG BullionFund Class A               | BMG100, BMG104 | \$109.9       | -9.46        | -10.61        | -3.83                  | -4.22                  | 0.22                    |
| BMG BullionFund Class F               | BMG600         | NA            | -9.22        | -9.63         | -2.77                  | -3.17                  | 1.31                    |
| BMG Gold BullionFund Class A          | BMG200, BMG204 | \$85.0        | -7.39        | -7.32         | -2.21                  | -0.78                  | NA                      |
| BMG Gold BullionFund Class F          | BMG202         | NA            | -7.14        | -6.29         | -1.09                  | 0.33                   | NA                      |
| BMG Silver BullionFund Class A        | BMG400, BMG404 | \$4.1         | -12.97       | -15.21        | NA                     | NA                     | NA                      |
| BMG Silver BullionFund Class F        | BMG402         | NA            | -12.73       | -14.34        | NA                     | NA                     | NA                      |
| <b>Average RI Commodity</b>           |                |               | <b>-9.82</b> | <b>-10.57</b> | <b>-2.48</b>           | <b>-1.96</b>           | <b>0.77</b>             |
| <b>Average Commodity</b>              |                |               | <b>-9.43</b> | <b>-10.18</b> | <b>-0.77</b>           | <b>-3.41</b>           | <b>NA</b>               |
| <b>S&amp;P/TSX Composite Index TR</b> |                |               | <b>-0.57</b> | <b>5.87</b>   | <b>9.70</b>            | <b>7.80</b>            | <b>6.30</b>             |

| Seg Funds   | Fund Codes   | Assets \$mil. | 3 mo. | 1yr. return | 3yr. compounded return | 5yr. compounded return | 10yr. compounded return |
|---|--|---------------|-------|-------------|------------------------|------------------------|-------------------------|
| Co-operators Ethical Select Income Portfolio          |  | NA            | 0.18  | 1.61        | 1.87                   | 2.51                   | NA                      |
| Co-operators Ethical Select Income Portfolio NL       |  | NA            | 0.16  | 1.50        | 1.77                   | 2.41                   | NA                      |
| Co-operators Ethical Select Conservative Portfolio    |  | NA            | 0.28  | 2.01        | 2.05                   | 3.17                   | NA                      |
| Co-operators Ethical Select Conservative Portfolio NL |  | NA            | 0.25  | 1.91        | 1.95                   | 3.07                   | NA                      |
| Co-operators Ethical Select Balanced Portfolio        |  | NA            | 0.58  | 3.72        | 3.86                   | 4.81                   | NA                      |
| Co-operators Ethical Select Balanced Portfolio NL     |  | NA            | 0.56  | 3.62        | 3.76                   | 4.71                   | NA                      |
| Co-operators Ethical Select Growth Portfolio          |  | NA            | 1.04  | 5.94        | 5.41                   | 5.99                   | NA                      |
| Co-operators Ethical Select Growth Portfolio NL       |  | NA            | 1.02  | 5.83        | 5.30                   | 5.89                   | NA                      |
| DFS GIF - Growth - Desjardins SocieTerra Series 5     | IMPL990, IMPL995, IMPL999, IMPM990, IMPM995, IMPM999, IMPS990, IMPS995, IMPS999  | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| DFS GIF - Growth - Desjardins SocieTerra Series 6     | IMPG996A, IMPG996B, IMPG996C, IMPM996A, IMPM996B, IMPM996C, IMPS996A, IMPS996B, IMPS996C, IMPT996A, IMPT996B, IMPT996C | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| DFS GIF - Growth - Desjardins SocieTerra Series 7     | IMPG997A, IMPM997A, IMPS997A, IMPT997A   | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| DFS GIF - Growth - Desjardins SocieTerra Series 8     | IMPG998A, IMPG998B, IMPG998C, IMPM998A, IMPM998B, IMPM998C, IMPS998A, IMPS998B, IMPS998C, IMPT998A, IMPT998B, IMPT998C | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| DFS GIF - Conservative - Desjardins SocieTerra S5     | IMPL980, IMPL985, IMPL989, IMPM980, IMPM985, IMPM989, IMPS980, IMPS985, IMPS989  | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| DFS GIF - Conservative - Desjardins SocieTerra S6     | IMPG986A, IMPG986B, IMPG986C, IMPM986A, IMPM986B, IMPM986C, IMPS986A, IMPS986B, IMPS986C, IMPT986A, IMPT986B, IMPT986C | NA            | NA    | NA          | NA                     | NA                     | NA                      |
| DFS GIF - Conservative - Desjardins SocieTerra S7     | IMPG987A, IMPM987A, IMPS987A, IMPT987A   | NA            | NA    | NA          | NA                     | NA                     | NA                      |

|  |  |        |             |             |             |             |           |
|--|--|--------|-------------|-------------|-------------|-------------|-----------|
| DFS GIF - Conservative - Desjardins SocieTerra S8  | IMPG988A, IMPG988B, IMPG988C, IMPM988A, IMPM988B, IMPM988C, IMPS988A, IMPS988B, IMPS988C, IMPT988A, IMPT988B, IMPT988C | NA     | NA          | NA          | NA          | NA          | NA        |
| DFS GIF - Balanced - Desjardins SocieTerra Ser 5   | IMPL970, IMPL975, IMPL979, IMPM970, IMPM975, IMPM979, IMPS970, IMPS975, IMPS979  | NA     | -0.37       | 3.24        | NA          | NA          | NA        |
| DFS GIF - Balanced - Desjardins SocieTerra Ser 6   | IMPG976A, IMPG976B, IMPG976C, IMPM976A, IMPM976B, IMPM976C, IMPS976A, IMPS976B, IMPS976C                               | NA     | -0.18       | 3.63        | NA          | NA          | NA        |
| DFS GIF - Balanced - Desjardins SocieTerra Ser 7   | IMPG977A, IMPM977A, IMPS977A   | \$0.4  | -0.18       | 4.16        | NA          | NA          | NA        |
| DFS GIF - Balanced - Series 8                      | IMPG928A, IMPG928B, IMPG928C, IMPM928A, IMPM928B, IMPM928C, IMPS928A, IMPS928B, IMPS928C, IMPT928A, IMPT928B, IMPT928C | NA     | NA          | NA          | NA          | NA          | NA        |
| DFS GIF - Maximum Growth - Desjardins SocieTerra 6 | IMPM016A, IMPM016B, IMPM016C, IMPS016A, IMPS016B, IMPS016C, IMPT016A, IMPT016B, IMPT016C                               | NA     | NA          | NA          | NA          | NA          | NA        |
| DFS GIF - Maximum Growth - Desjardins SocieTerra 7 | IMPM017A, IMPS017A, IMPT017A   | NA     | NA          | NA          | NA          | NA          | NA        |
| DFS GIF - Maximum Growth - Desjardins SocieTerra 8 | IMPM018A, IMPM018B, IMPM018C, IMPS018A, IMPS018B, IMPS018C, IMPT018A, IMPT018B, IMPT018C                               | NA     | NA          | NA          | NA          | NA          | NA        |
| iA SRI Balanced Inhance EcoflextraGS               | INA24250, INA24251, INA24255   | \$7.8  | 0.69        | 3.85        | 3.77        | 4.55        | NA        |
| iA SRI Balanced Inhance SRPOther                   | INA54250, INA54251, INA54253, INA54255, INA64250, INA64251, INA64255, INA74250, INA74251, INA74253, INA74255           | \$9.5  | 0.71        | 3.94        | 3.86        | 4.64        | NA        |
| IA SRP Class SRI Balanced (Inhance)                | INA44250   | \$37.3 | 0.80        | 4.33        | 4.23        | 5.00        | NA        |
| <b>Average RI Seg Funds</b>                        |  |        | <b>0.40</b> | <b>3.52</b> | <b>3.44</b> | <b>4.25</b> | <b>NA</b> |

**Notes**

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