

AG & MINING								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
12 February 2024	12 February 2027	12.00%	21.00%	100%	100.00	101.95	12.00%	3.85%
12 February 2024	12 February 2029	20.00%	40.00%	100%	100.00	101.95	20.00%	3.71%
14 December 2023	14 December 2026	12.00%	21.00%	100%	100.00	106.07	12.00%	3.85%
08 December 2023	08 December 2028	20.00%	40.00%	100%	100.00	106.07	20.00%	3.71%
19 October 2023	19 October 2026	9.00%	21.00%	100%	100.00	107.76	9.00%	2.91%
12 October 2023	12 October 2028	15.00%	40.00%	100%	100.00	107.76	15.00%	2.83%
17 August 2023	17 August 2026	4.50%	27.00%	100%	100.00	100.41	4.50%	1.48%
11 August 2023	11 August 2028	7.50%	60.00%	100%	100.00	100.41	7.50%	1.45%
16 June 2023	16 June 2026	4.50%	27.00%	100%	100.00	107.28	7.28%	2.37%
12 June 2023	12 June 2028	7.50%	60.00%	100%	100.00	107.28	7.50%	1.45%

AMERICAN DIVERSIFIED								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
12 December 2022	12 December 2025	6.00%	25.00%	100%	100.00	102.39	6.00%	1.96%
07 December 2022	07 December 2027	10.00%	50.00%	100%	100.00	102.39	10.00%	1.92%
17 October 2022	17 October 2025	4.50%	24.00%	100%	100.00	118.66	18.66%	5.87%
12 October 2022	12 October 2027	7.50%	50.00%	100%	100.00	118.66	18.66%	3.48%
11 August 2022	11 August 2025	4.50%	16.50%	100%	100.00	106.44	6.44%	2.10%
09 August 2022	09 August 2027	7.50%	32.50%	100%	100.00	106.44	7.50%	1.46%
10 February 2022	10 February 2025	1.05%	7.50%	100%	100.00	99.28	1.05%	0.35%
08 February 2022	08 February 2027	1.75%	20.00%	100%	100.00	99.28	1.75%	0.35%
13 December 2021	13 December 2024	1.50%	7.50%	100%	100.00	105.87	5.87%	1.92%
07 December 2021	07 December 2026	2.50%	22.00%	100%	100.00	105.87	5.87%	1.15%
15 October 2021	15 October 2024	1.50%	10.00%	100%	100.00	110.97	10.00%	3.23%
08 October 2021	08 October 2026	2.50%	22.00%	100%	100.00	110.97	10.97%	2.10%

AMERICAN DIVERSIFIED (CONTINUED)								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
12 August 2021	12 August 2024	1.50%	9.00%	100%	100.00	107.92	7.92%	2.57%
10 August 2021	10 August 2026	2.50%	20.00%	100%	100.00	107.92	7.92%	1.54%
08 June 2021	08 June 2026	1.25%	20.00%	100%	100.00	112.17	12.17%	2.32%
07 June 2021	07 June 2024	0.75%	9.00%	100%	100.00	112.17	9.00%	2.91%
13 April 2021	13 April 2026	1.25%	20.00%	100%	100.00	116.61	16.61%	3.12%
12 April 2021	12 April 2024	0.75%	9.00%	100%	100.00	115.78	9.00%	2.91%
09 February 2021	09 February 2026	1.25%	20.00%	100%	100.00	126.58	20.00%	3.71%

CANADIAN DIVERSIFIED								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
15 February 2024	15 February 2027	12.00%	21.00%	100%	100.00	101.98	12.00%	3.85%
15 February 2024	15 February 2029	20.00%	40.00%	100%	100.00	101.98	20.00%	3.71%
15 December 2023	15 December 2026	12.00%	21.00%	100%	100.00	103.86	12.00%	3.85%
13 December 2023	13 December 2028	20.00%	40.00%	100%	100.00	103.86	20.00%	3.71%
16 October 2023	16 October 2026	9.00%	21.00%	100%	100.00	108.03	9.00%	2.91%
16 August 2023	16 August 2028	7.50%	60.00%	100%	100.00	103.15	7.50%	1.45%
14 August 2023	14 August 2026	4.50%	27.00%	100%	100.00	103.15	4.50%	1.48%
15 June 2023	15 June 2026	4.50%	27.00%	100%	100.00	103.76	4.50%	1.48%
15 June 2023	15 June 2028	7.50%	60.00%	100%	100.00	103.76	7.50%	1.45%
13 April 2023	13 April 2026	4.50%	33.00%	100%	100.00	102.50	4.50%	1.48%
11 April 2023	11 April 2028	7.50%	70.00%	100%	100.00	102.50	7.50%	1.45%
10 February 2023	10 February 2028	7.50%	55.00%	100%	100.00	101.95	7.50%	1.46%
06 February 2023	06 February 2026	4.50%	30.00%	100%	100.00	101.95	4.50%	1.48%
14 December 2022	14 December 2027	10.00%	50.00%	100%	100.00	104.86	10.00%	1.92%
12 December 2022	12 December 2025	6.00%	25.00%	100%	100.00	104.86	6.00%	1.96%

CANADIAN DIVERSIFIED (CONTINUED)								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
17 October 2022	17 October 2025	4.50%	24.00%	100%	100.00	107.31	7.31%	2.38%
14 October 2022	14 October 2027	7.50%	50.00%	100%	100.00	107.31	7.50%	1.46%
12 August 2022	12 August 2027	7.50%	32.50%	100%	100.00	104.13	7.50%	1.46%
08 August 2022	08 August 2025	4.50%	16.50%	100%	100.00	104.13	4.50%	1.48%
16 June 2022	16 June 2025	1.20%	14.00%	100%	100.00	100.48	1.20%	0.40%
16 June 2022	16 June 2027	2.00%	37.00%	100%	100.00	100.48	2.00%	0.40%
14 April 2022	14 April 2025	0.60%	12.00%	100%	100.00	96.83	0.60%	0.20%
13 April 2022	13 April 2027	1.00%	32.00%	100%	100.00	96.83	1.00%	0.20%
11 February 2022	11 February 2027	1.75%	20.00%	100%	100.00	99.14	1.75%	0.35%
07 February 2022	07 February 2025	1.05%	7.50%	100%	100.00	99.14	1.05%	0.35%
10 December 2021	10 December 2026	2.50%	22.00%	100%	100.00	107.05	7.05%	1.37%
06 December 2021	06 December 2024	1.50%	7.50%	100%	100.00	107.05	7.05%	2.30%
18 October 2021	18 October 2024	1.50%	10.00%	100%	100.00	121.89	10.00%	3.23%
14 October 2021	14 October 2026	2.50%	22.00%	100%	100.00	121.89	21.89%	4.04%
13 August 2021	13 August 2026	2.50%	20.00%	100%	100.00	122.19	20.00%	3.71%
09 August 2021	09 August 2024	1.50%	9.00%	100%	100.00	122.19	9.00%	2.91%
11 June 2021	11 June 2026	1.25%	20.00%	100%	100.00	120.90	20.00%	3.71%
10 June 2021	10 June 2024	0.75%	9.00%	100%	100.00	120.90	9.00%	2.91%
13 April 2021	13 April 2026	1.25%	20.00%	100%	100.00	131.99	20.00%	3.71%
08 April 2021	08 April 2024	0.75%	9.00%	100%	100.00	130.96	9.00%	2.91%
12 February 2021	12 February 2026	1.25%	20.00%	100%	100.00	147.96	20.00%	3.71%
11 December 2020	11 December 2025	1.25%	12.00%	100%	100.00	148.39	12.00%	2.29%

GENDER DIVERSITY								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
14 April 2023	14 April 2026	4.50%	33.00%	100%	100.00	108.67	8.67%	2.81%
06 April 2023	06 April 2028	7.50%	70.00%	100%	100.00	108.67	8.67%	1.67%
09 February 2023	09 February 2026	4.50%	30.00%	100%	100.00	109.10	9.10%	2.95%
07 February 2023	07 February 2028	7.50%	55.00%	100%	100.00	109.10	9.10%	1.76%

ELECTRIC VEHICLES (EV)								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
13 June 2022	13 June 2025	1.20%	14.00%	100%	100.00	115.87	14.00%	4.46%
10 June 2022	10 June 2027	2.00%	37.00%	100%	100.00	115.87	15.87%	2.99%
11 April 2022	11 April 2025	0.60%	12.00%	100%	100.00	110.31	10.31%	3.32%
06 April 2022	06 April 2027	1.00%	32.00%	100%	100.00	110.31	10.31%	1.98%
10 February 2022	10 February 2025	1.05%	7.50%	100%	100.00	101.30	1.30%	0.43%
08 February 2022	08 February 2027	1.75%	20.00%	100%	100.00	101.30	1.75%	0.35%
13 December 2021	13 December 2024	1.50%	7.50%	100%	100.00	103.50	3.50%	1.15%
07 December 2021	07 December 2026	2.50%	22.00%	100%	100.00	103.50	3.50%	0.69%

FINANCIAL SERVICES								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
12 February 2024	12 February 2027	12.00%	21.00%	100%	100.00	104.04	12.00%	3.85%
12 February 2024	12 February 2029	20.00%	40.00%	100%	100.00	104.04	20.00%	3.71%
14 December 2023	14 December 2026	12.00%	21.00%	100%	100.00	108.19	12.00%	3.85%
08 December 2023	08 December 2028	20.00%	40.00%	100%	100.00	108.19	20.00%	3.71%
19 October 2023	19 October 2026	9.00%	21.00%	100%	100.00	115.57	15.57%	4.94%
16 June 2023	16 June 2026	4.50%	27.00%	100%	100.00	110.35	10.35%	3.34%

Product will expire in 2024
Product having reached maximum appreciation
* Annual return is calculated assuming the investment is held until maturity.

FINANCIAL SERVICES (CONTINUED)								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
12 June 2023	12 June 2028	7.50%	60.00%	100%	100.00	110.35	10.35%	1.99%
14 April 2023	14 April 2026	4.50%	33.00%	100%	100.00	109.71	9.71%	3.14%
06 April 2023	06 April 2028	7.50%	70.00%	100%	100.00	109.71	9.71%	1.87%
09 February 2023	09 February 2026	4.50%	30.00%	100%	100.00	104.15	4.50%	1.48%
07 February 2023	07 February 2028	7.50%	55.00%	100%	100.00	104.15	7.50%	1.46%

GLOBAL DIVERSIFIED								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
14 February 2024	14 February 2029	20.00%	40.00%	100%	100.00	99.44	20.00%	3.71%
12 February 2024	12 February 2027	12.00%	21.00%	100%	100.00	99.44	12.00%	3.85%
14 December 2023	14 December 2026	12.00%	21.00%	100%	100.00	99.62	12.00%	3.85%
11 December 2023	11 December 2028	20.00%	40.00%	100%	100.00	99.62	20.00%	3.71%
17 October 2023	17 October 2028	15.00%	40.00%	100%	100.00	105.90	15.00%	2.83%
16 October 2023	16 October 2026	9.00%	21.00%	100%	100.00	105.90	9.00%	2.91%
16 June 2022	16 June 2025	1.20%	14.00%	100%	100.00	115.22	14.00%	4.46%
16 June 2022	16 June 2027	2.00%	37.00%	100%	100.00	115.22	15.22%	2.87%
14 April 2022	14 April 2025	0.60%	12.00%	100%	100.00	109.00	9.00%	2.91%
13 April 2022	13 April 2027	1.00%	32.00%	100%	100.00	109.00	9.00%	1.74%

BETTER WORLD								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
12 June 2023	12 June 2028	7.50%	60.00%	100%	100.00	112.50	12.50%	2.38%
14 April 2023	14 April 2026	4.50%	33.00%	100%	100.00	119.89	19.89%	6.23%
06 April 2023	06 April 2028	7.50%	70.00%	100%	100.00	119.89	19.89%	3.69%

BETTER WORLD (CONTINUED)								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
09 February 2023	09 February 2026	4.50%	30.00%	100%	100.00	125.76	25.76%	7.94%
07 February 2023	07 February 2028	7.50%	55.00%	100%	100.00	125.76	25.76%	4.69%
12 December 2022	12 December 2025	6.00%	25.00%	100%	100.00	133.13	25.00%	7.72%
07 December 2022	07 December 2027	10.00%	50.00%	100%	100.00	133.13	33.13%	5.89%
11 August 2022	11 August 2025	4.50%	16.50%	100%	100.00	107.56	7.56%	2.46%
09 August 2022	09 August 2027	7.50%	32.50%	100%	100.00	107.56	7.56%	1.47%
10 February 2022	10 February 2025	1.05%	7.50%	100%	100.00	106.98	6.98%	2.28%
08 February 2022	08 February 2027	1.75%	20.00%	100%	100.00	106.98	6.98%	1.36%
13 December 2021	13 December 2024	1.50%	7.50%	100%	100.00	107.32	7.32%	2.38%
07 December 2021	07 December 2026	2.50%	22.00%	100%	100.00	107.32	7.32%	1.42%
15 October 2021	15 October 2024	1.50%	10.00%	100%	100.00	113.53	10.00%	3.23%
08 October 2021	08 October 2026	2.50%	22.00%	100%	100.00	113.53	13.53%	2.57%
12 August 2021	12 August 2024	1.50%	9.00%	100%	100.00	111.05	9.00%	2.91%
10 August 2021	10 August 2026	2.50%	20.00%	100%	100.00	111.05	11.05%	2.12%
08 June 2021	08 June 2026	1.25%	20.00%	100%	100.00	120.02	20.00%	3.71%
07 June 2021	07 June 2024	0.75%	9.00%	100%	100.00	120.02	9.00%	2.91%
13 April 2021	13 April 2026	1.25%	20.00%	100%	100.00	121.97	20.00%	3.71%
12 April 2021	12 April 2024	0.75%	9.00%	100%	100.00	120.28	9.00%	2.91%
09 February 2021	09 February 2026	1.25%	20.00%	100%	100.00	110.34	10.34%	1.99%
08 December 2020	08 December 2025	1.25%	13.00%	100%	100.00	114.06	13.00%	2.47%

TRAVEL & LEISURE								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
15 October 2021	15 October 2024	1.50%	10.00%	100%	100.00	105.79	5.79%	1.89%
08 October 2021	08 October 2026	2.50%	22.00%	100%	100.00	105.79	5.79%	1.13%

Report frequency : Monthly

29 February 2024

TRAVEL & LEISURE (CONTINUED)								
Issue Date (deposit agreement)	Expiry Date (deposit agreement)	Guaranteed cumulative rate of return	Maximum cumulative rate of return	Participation Rate	Initial index level	Index level as of 29 February 2024	Rate of return as of 29 February 2024 (for reference purposes only, including the participation rate)	
							Cumulative	Annual *
12 August 2021	12 August 2024	1.50%	9.00%	100%	100.00	114.65	9.00%	2.91%
10 August 2021	10 August 2026	2.50%	20.00%	100%	100.00	114.65	14.65%	2.77%