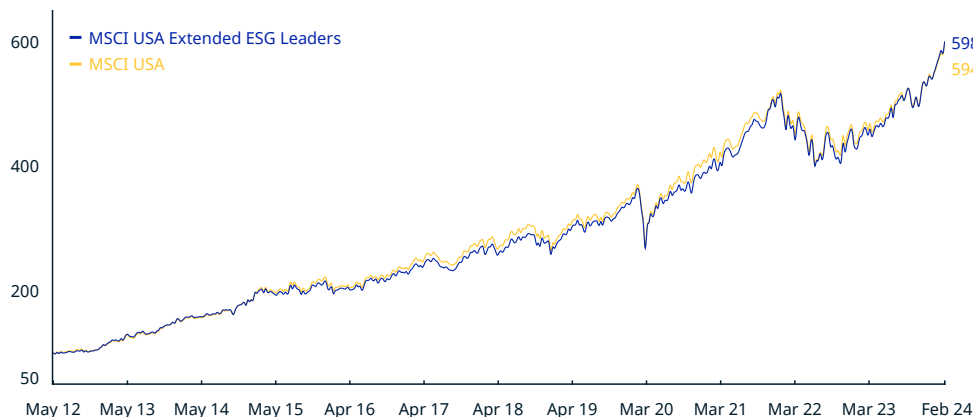


MSCI USA Extended ESG Leaders Index (CAD)

The MSCI USA Extended ESG Leaders Index is a capitalization weighted index that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. MSCI USA Extended ESG Leaders Index consists of large and mid-cap companies in the US market. The Index is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a member of the MSCI ESG Leaders Index series that excludes companies involved in Civilian Firearms in addition to the business involvement related exclusions in the MSCI ESG leaders Indexes.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (MAY 2012 – FEB 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended ESG Leaders	MSCI USA
2023	25.09	23.10
2022	-14.81	-14.02
2021	30.07	25.38
2020	16.14	18.61
2019	24.28	24.26
2018	5.00	3.51
2017	11.97	13.23
2016	7.22	7.06
2015	17.46	20.75
2014	22.31	22.85
2013	41.68	40.63

INDEX PERFORMANCE – NET RETURNS (%) (FEB 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI USA Extended ESG Leaders	7.15	12.59	32.98	10.97	14.83	15.61	14.28	16.44
MSCI USA	6.92	11.97	29.63	9.99	13.08	14.83	14.29	16.38

FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.33	27.76	22.30	5.99
1.38	26.01	21.07	4.73

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – FEB 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI USA Extended ESG Leaders	0.98	1.88	10.13	14.93	14.44	12.45	27.91	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	1.94	14.51	14.54	12.64	27.68	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

MSCI USA Extended ESG Leaders Index (CAD)

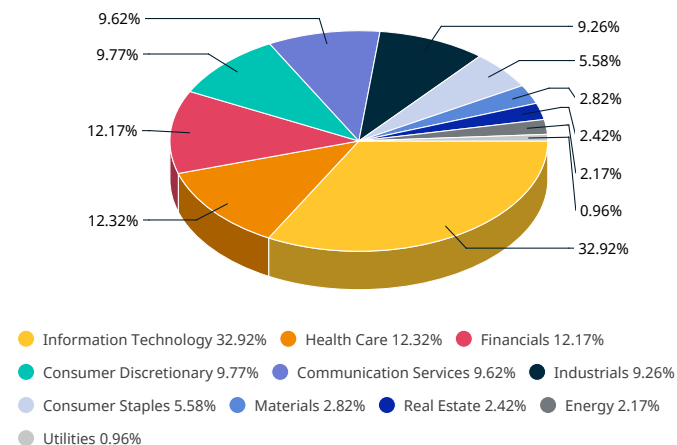
INDEX CHARACTERISTICS

	MSCI USA Extended ESG Leaders	MSCI USA
Number of Constituents	283	609
	Weight (%)	
Largest	12.64	6.50
Smallest	0.01	0.01
Average	0.35	0.16
Median	0.13	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	12.64	6.50	Info Tech
NVIDIA	8.46	4.35	Info Tech
ALPHABET A	3.56	1.83	Comm Svcs
ALPHABET C	3.16	1.62	Comm Svcs
LILLY (ELI) & COMPANY	2.63	1.35	Health Care
TESLA	2.50	1.28	Cons Discr
VISA A	1.97	1.01	Financials
MASTERCARD A	1.73	0.89	Financials
JOHNSON & JOHNSON	1.68	0.86	Health Care
HOME DEPOT	1.65	0.85	Cons Discr
Total	39.98	20.54	

SECTOR WEIGHTS



The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI USA Extended ESG Leaders Index was launched on Feb 27, 2019. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

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