

# 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 – APR 2025)



## ANNUAL PERFORMANCE (%)

| Year | MSCI USA Extended ESG Leaders | MSCI USA |
|------|-------------------------------|----------|
| 2024 | 34.30                         | 35.88    |
| 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 (%) (APR 30, 2025)

|                               | 1 Mo  | 3 Mo   | 1 Yr  | YTD    | ANNUALIZED |       |       |                    |
|-------------------------------|-------|--------|-------|--------|------------|-------|-------|--------------------|
|                               |       |        |       |        | 3 Yr       | 5 Yr  | 10 Yr | Since May 31, 2012 |
| MSCI USA Extended ESG Leaders | -3.89 | -12.33 | 8.49  | -10.19 | 13.93      | 14.64 | 13.02 | 15.60              |
| MSCI USA                      | -4.54 | -12.16 | 12.42 | -8.87  | 14.59      | 14.93 | 13.14 | 15.85              |

## FUNDAMENTALS (APR 30, 2025)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.35        | 25.46 | 20.32   | 5.75 |
| 1.38        | 24.92 | 20.44   | 4.80 |

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 30, 2025)

|                               | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | MAXIMUM DRAWDOWN |                       |
|-------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|------------------|-----------------------|
|                               |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | (%)              | Period YYYY-MM-DD     |
| MSCI USA Extended ESG Leaders | 0.98 | 1.89               | 7.57                      | 14.05                               | 13.67 | 12.83 | 27.91            | 2020-02-19–2020-03-23 |
| MSCI USA                      | 1.00 | 0.00               | 2.00                      | 13.98                               | 13.51 | 13.00 | 27.68            | 2020-02-19–2020-03-23 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

## MSCI USA Extended ESG Leaders Index (CAD)

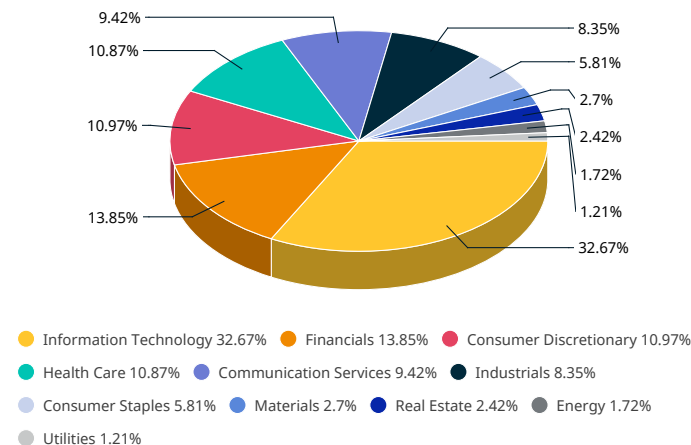
### INDEX CHARACTERISTICS

|                                   | MSCI USA<br>Extended<br>ESG Leaders | MSCI USA |
|-----------------------------------|-------------------------------------|----------|
| <b>Number of<br/>Constituents</b> | 288                                 | 576      |
|                                   | <b>Weight (%)</b>                   |          |
| <b>Largest</b>                    | 11.12                               | 6.56     |
| <b>Smallest</b>                   | 0.02                                | 0.01     |
| <b>Average</b>                    | 0.35                                | 0.17     |
| <b>Median</b>                     | 0.13                                | 0.06     |

### TOP 10 CONSTITUENTS

|                       | Index<br>Wt. (%) | Parent<br>Index<br>Wt. (%) | Sector       |
|-----------------------|------------------|----------------------------|--------------|
| MICROSOFT CORP        | 11.12            | 5.73                       | Info Tech    |
| NVIDIA                | 10.63            | 5.47                       | Info Tech    |
| ALPHABET A            | 3.70             | 1.90                       | Comm Svcs    |
| TESLA                 | 3.25             | 1.67                       | Cons Discr   |
| ALPHABET C            | 3.19             | 1.64                       | Comm Svcs    |
| LILLY (ELI) & COMPANY | 2.89             | 1.49                       | Health Care  |
| VISA A                | 2.38             | 1.23                       | Financials   |
| MASTERCARD A          | 1.79             | 0.92                       | Financials   |
| PROCTER & GAMBLE CO   | 1.53             | 0.79                       | Cons Staples |
| JOHNSON & JOHNSON     | 1.50             | 0.77                       | Health Care  |
| <b>Total</b>          | <b>41.97</b>     | <b>21.62</b>               |              |

### 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.

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