

# 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 – MAR 2026)



## ANNUAL PERFORMANCE (%)

| Year | MSCI USA Extended ESG Leaders | MSCI USA |
|------|-------------------------------|----------|
| 2025 | 13.24                         | 11.81    |
| 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 (%) (MAR 31, 2026)

|                               | 1 Mo  | 3 Mo  | 1 Yr  | YTD   | ANNUALIZED |       |       |       | Since May 31, 2012 | Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------------------------|-------|-------|-------|-------|------------|-------|-------|-------|--------------------|-------------|-------|---------|------|
|                               |       |       |       |       | 3 Yr       | 5 Yr  | 10 Yr |       |                    |             |       |         |      |
| MSCI USA Extended ESG Leaders | -3.48 | -4.35 | 15.92 | -4.35 | 19.02      | 13.85 | 14.49 | 16.05 | 1.21               | 25.13       | 20.01 | 6.04    |      |
| MSCI USA                      | -2.72 | -2.88 | 13.75 | -2.88 | 19.12      | 13.50 | 14.46 | 16.19 | 1.24               | 25.67       | 19.96 | 5.14    |      |

## FUNDAMENTALS (MAR 31, 2026)

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 31, 2026)

|                               | Beta | Tracking Error (%) | Turnover (%) <sup>1</sup> | ANNUALIZED STD DEV (%) <sup>2</sup> |       |       | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD     |
|-------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|----------------------|-----------------------|
|                               |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr |                      |                       |
| MSCI USA Extended ESG Leaders | 0.99 | 1.96               | 2.80                      | 12.02                               | 13.78 | 12.71 | 27.91                | 2020-02-19–2020-03-23 |
| MSCI USA                      | 1.00 | 0.00               | 2.23                      | 11.23                               | 13.29 | 12.72 | 27.68                | 2020-02-19–2020-03-23 |

<sup>1</sup> Last 12 months

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

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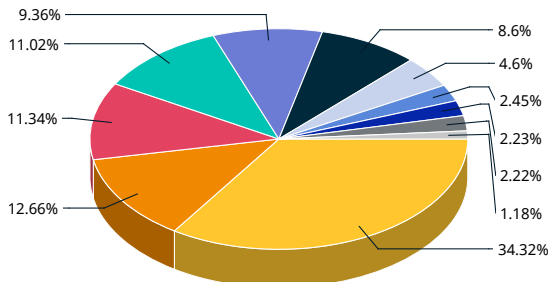
## INDEX CHARACTERISTICS

|                               | MSCI USA<br>Extended<br>ESG Leaders | MSCI USA |
|-------------------------------|-------------------------------------|----------|
| <b>Number of Constituents</b> | 260                                 | 538      |
|                               | Weight (%)                          |          |
| <b>Largest</b>                | 14.48                               | 7.47     |
| <b>Smallest</b>               | 0.02                                | 0.01     |
| <b>Average</b>                | 0.38                                | 0.19     |
| <b>Median</b>                 | 0.13                                | 0.06     |

## TOP 10 CONSTITUENTS

|                       | Index<br>Wt. (%) | Parent<br>Index<br>Wt. (%) | Sector       |
|-----------------------|------------------|----------------------------|--------------|
| NVIDIA                | 14.48            | 7.47                       | Info Tech    |
| MICROSOFT CORP        | 8.93             | 4.61                       | Info Tech    |
| ALPHABET A            | 5.72             | 2.95                       | Comm Svcs    |
| ALPHABET C            | 4.77             | 2.46                       | Comm Svcs    |
| TESLA                 | 3.59             | 1.85                       | Cons Discr   |
| LILLY (ELI) & COMPANY | 2.53             | 1.30                       | Health Care  |
| JOHNSON & JOHNSON     | 2.01             | 1.04                       | Health Care  |
| VISA A                | 1.74             | 0.90                       | Financials   |
| MASTERCARD A          | 1.45             | 0.75                       | Financials   |
| PROCTER & GAMBLE CO   | 1.15             | 0.59                       | Cons Staples |
| <b>Total</b>          | <b>46.38</b>     | <b>23.92</b>               |              |

## SECTOR WEIGHTS



- Information Technology 34.32%
- Communication Services 12.66%
- Financials 11.34%
- Health Care 11.02%
- Consumer Discretionary 9.36%
- Industrials 8.6%
- Consumer Staples 4.6%
- Materials 2.45%
- Energy 2.23%
- Real Estate 2.22%
- Utilities 1.18%

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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