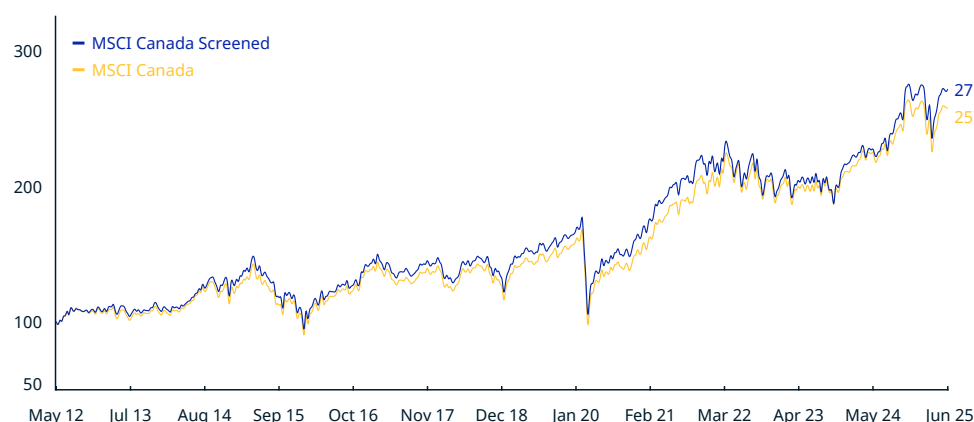


MSCI Canada Screened Index (EUR)

The MSCI Canada Screened Index is based on the MSCI Canada Index, its parent index, and includes large and mid-cap securities across the Canadian Market. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons as well as tobacco, palm oil and arctic oil & gas or Companies that derive revenues from thermal coal power and extraction of select fossil fuels or Companies that are not in compliance with the United Nations Global Compact principles or Companies that are involved in Red Flag ESG controversies, Orange Flag Land Use and Biodiversity controversies or Orange Flag Supply Chain Management controversies. In addition, the Indexes target a minimum 30% reduction in carbon emission intensity relative to the underlying Parent Indexes.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – JUN 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada Screened	MSCI Canada
2024	21.16	19.36
2023	12.52	11.53
2022	-11.32	-7.16
2021	34.29	35.55
2020	-0.48	-3.38
2019	29.80	29.84
2018	-12.70	-13.02
2017	3.21	1.95
2016	27.23	28.29
2015	-15.81	-15.52
2014	17.72	15.59
2013	2.25	1.06

INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI Canada Screened	0.02	6.64	20.07	2.59	10.37	13.48	7.40	7.92
MSCI Canada	0.06	5.09	15.93	1.87	9.52	13.63	7.36	7.50

FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.57	21.23	16.63	2.34
2.68	20.16	16.28	2.25

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Canada Screened	0.99	1.87	3.32	15.63	15.13	16.18	0.53	0.82	0.49	0.56	41.34	2020-02-20–2020-03-23
MSCI Canada	1.00	0.00	2.36	14.51	14.50	16.13	0.51	0.86	0.49	0.54	42.32	2020-02-20–2020-03-23

¹ Last 12 months ² Based on monthly net returns data ³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI Canada Screened Index was launched on Dec 21, 2021. 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.

INDEX CHARACTERISTICS

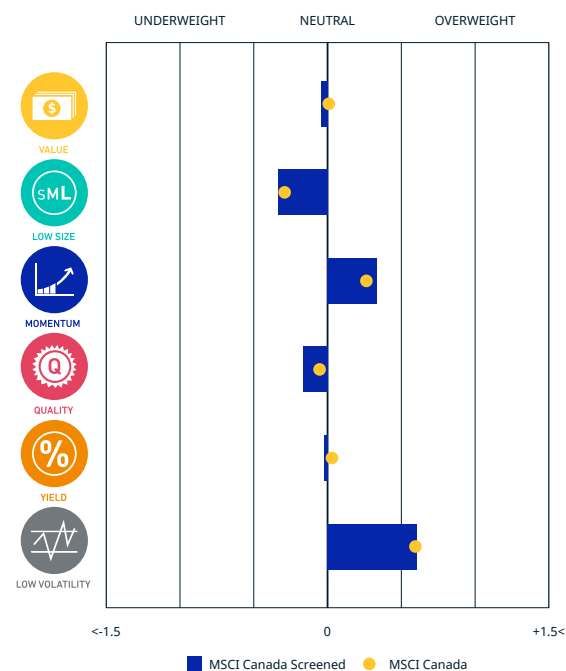
	MSCI Canada Screened	MSCI Canada
Number of Constituents	72	83
	Weight (%)	
Largest	8.81	7.71
Smallest	0.08	0.07
Average	1.39	1.20
Median	0.72	0.71

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROYAL BANK OF CANADA	8.81	7.71	Financials
SHOPIFY A	6.63	5.81	Info Tech
TORONTO-DOMINION BANK	6.08	5.33	Financials
ENBRIDGE	4.67	4.09	Energy
BROOKFIELD CORP A	3.98	3.49	Financials
BANK MONTREAL	3.79	3.32	Financials
CP KANSAS CITY	3.49	3.06	Industrials
CONSTELLATION SOFTWARE	3.49	3.05	Info Tech
BANK NOVA SCOTIA	3.25	2.85	Financials
CANADIAN IMPERIAL BANK	3.15	2.76	Financials
Total	47.34	41.46	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



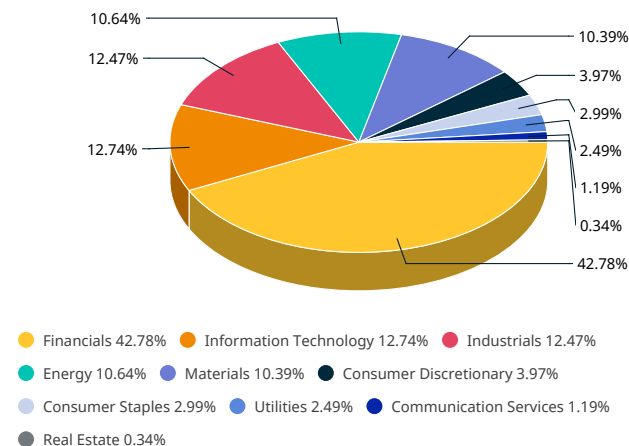
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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