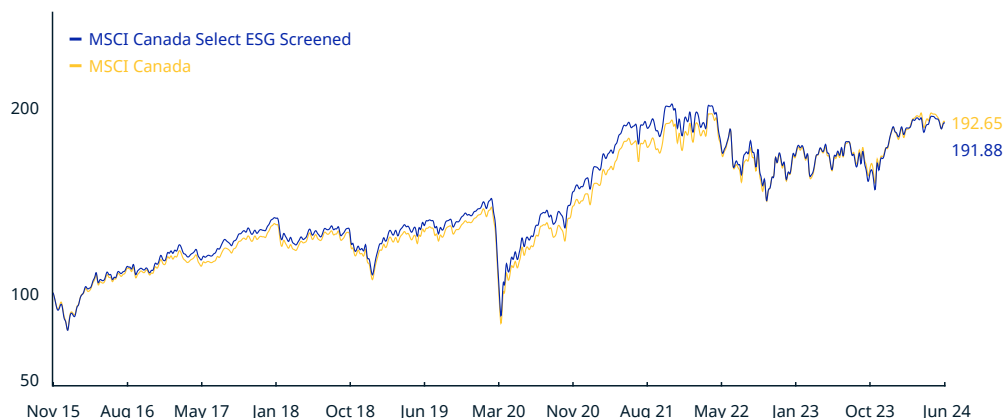


MSCI Canada Select ESG Screened Index (USD)

The MSCI Canada Select ESG Screened Index is based on the MSCI Canada Index, its parent index, and includes large and mid-cap securities of the Canadian equity markets. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2015 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada Select ESG Screened	MSCI Canada
2023	15.23	15.44
2022	-16.00	-12.87
2021	24.64	25.98
2020	8.15	5.32
2019	27.72	27.50
2018	-17.46	-17.20
2017	17.04	16.07
2016	27.69	24.56

INDEX PERFORMANCE – NET RETURNS (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI Canada Select ESG Screened	-1.53	-1.81	7.61	1.19	0.48	6.73	na	7.89	
MSCI Canada	-2.03	-2.14	8.60	1.75	2.26	7.43	na	7.94	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.36	17.58	14.37	2.00
3.08	16.82	13.80	1.96

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – JUN 28, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Canada Select ESG Screened	1.00	1.83	4.92	18.77	20.28	na	-0.05	0.32	na	0.41	41.44	2020-02-20–2020-03-23
MSCI Canada	1.00	0.00	1.80	18.20	20.43	na	0.04	0.35	na	0.41	42.55	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Canada Select ESG Screened Index (USD)

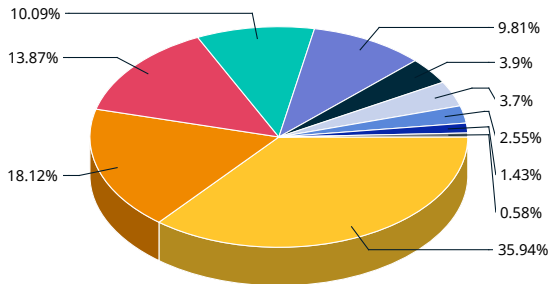
INDEX CHARACTERISTICS

	MSCI Canada Select ESG Screened	MSCI Canada
Number of Constituents	74	87
	Weight (%)	
Largest	7.92	7.75
Smallest	0.10	0.09
Average	1.35	1.15
Median	0.66	0.60

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROYAL BANK OF CANADA	7.92	7.75	Financials
ENBRIDGE	7.58	3.90	Energy
TORONTO-DOMINION BANK	5.13	5.02	Financials
SHOPIFY A	4.61	4.12	Info Tech
CP KANSAS CITY	4.17	3.79	Industrials
TC ENERGY CORPORATION	3.94	2.03	Energy
CANADIAN NATL RAILWAY	3.66	3.32	Industrials
CONSTELLATION SOFTWARE	3.35	3.00	Info Tech
BANK MONTREAL	3.23	3.16	Financials
BROOKFIELD CORP A	2.98	2.91	Financials
Total	46.57	39.01	

SECTOR WEIGHTS



- Financials 35.94%
- Energy 18.12%
- Industrials 13.87%
- Information Technology 10.09%
- Materials 9.81%
- Consumer Discretionary 3.9%
- Consumer Staples 3.7%
- Utilities 2.55%
- Communication Services 1.43%
- Real Estate 0.58%

The MSCI Canada Select ESG Screened Index was launched on Apr 06, 2022. 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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