

MSCI USA Extended ESG Focus Index (CAD)

The MSCI USA Extended ESG Focus Index is based on MSCI USA Index, its parent index, which includes securities across the U.S. equity markets. The Index is designed to maximize exposure to positive environmental, social and governance (ESG) factors while exhibiting risk and return characteristics similar to those of the MSCI USA Index. The index is constructed by selecting constituents from MSCI USA Index through an optimization process that aims to maximize exposure to ESG factors for a target tracking error budget set to 50bps under certain constraints. The index is sector-diversified and targets companies with high ESG ratings in each sector. Tobacco, Controversial Weapons companies, Producers of or ties with Civilian Firearms, Thermal Coal and Oil Sands are not eligible for inclusion.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (NOV 2014 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Extended ESG Focus	MSCI USA
2023	21.87	23.10
2022	-14.71	-14.02
2021	25.38	25.38
2020	19.86	18.61
2019	25.09	24.26
2018	4.03	3.51
2017	13.08	13.23
2016	7.11	7.06
2015	20.11	20.75

INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI USA Extended ESG Focus	2.01	4.34	37.96	26.70	11.25	15.87	na	14.51	
MSCI USA	2.40	4.68	38.38	27.27	12.17	16.09	na	14.58	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.32	26.54	21.06	4.95
1.31	26.74	21.59	5.02

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – OCT 31, 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 Focus	1.01	0.60	21.56	14.09	14.34	na	27.27	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	1.97	13.91	14.27	na	27.68	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

MSCI USA Extended ESG Focus Index (CAD)

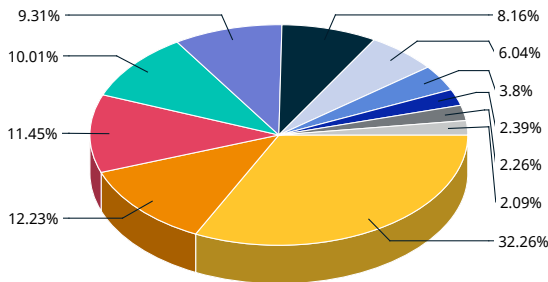
INDEX CHARACTERISTICS

	MSCI USA Extended ESG Focus	MSCI USA
Number of Constituents	284	593
	Weight (%)	
Largest	6.69	6.60
Smallest	0.06	0.01
Average	0.35	0.17
Median	0.18	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	6.69	6.55	Info Tech
APPLE	6.47	6.60	Info Tech
MICROSOFT CORP	5.85	5.76	Info Tech
AMAZON.COM	3.44	3.50	Cons Discr
ALPHABET C	2.41	1.75	Comm Svcs
META PLATFORMS A	2.32	2.50	Comm Svcs
BROADCOM	1.46	1.51	Info Tech
TESLA	1.44	1.44	Cons Discr
LILLY (ELI) & COMPANY	1.39	1.34	Health Care
JPMORGAN CHASE & CO	1.26	1.28	Financials
Total	32.73	32.23	

SECTOR WEIGHTS



- Information Technology 32.26%
- Financials 12.23%
- Health Care 11.45%
- Industrials 10.01%
- Consumer Discretionary 9.31%
- Communication Services 8.16%
- Consumer Staples 6.04%
- Energy 3.8%
- Utilities 2.39%
- Real Estate 2.26%
- Materials 2.09%

The MSCI USA Extended ESG Focus Index was launched on Mar 27, 2018. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.