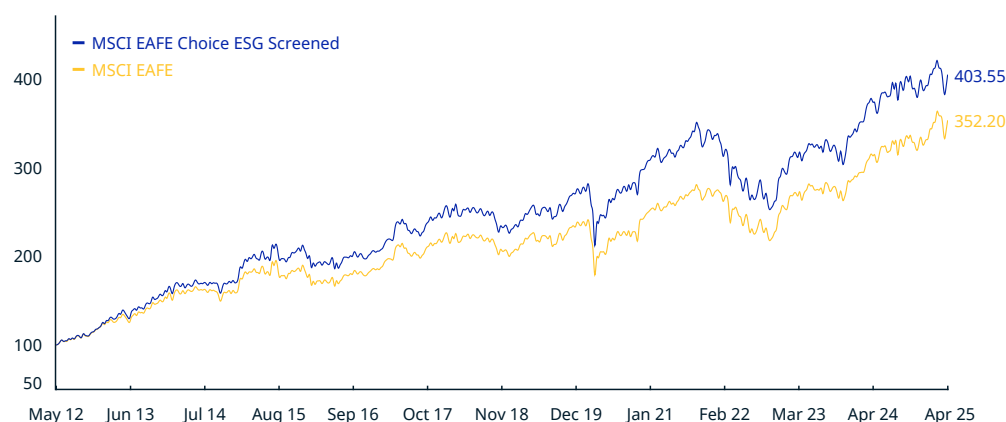


MSCI EAFE Choice ESG Screened Index (CAD)

The MSCI EAFE Choice ESG Screened Index is based on the MSCI EAFE Index, its parent index, and includes large- and mid-cap securities of the 21 developed markets (DM) countries* around the world, excluding the US and Canada. The index is a free float-adjusted market capitalization weighted index that is designed to reflect the performance of companies that have better Environmental, Social and Governance (ESG) ratings relative to their sector peers, and to exclude companies that are involved in controversies and controversial business activities. The Index is designed for investors seeking a benchmark comprised of companies with above-average ESG profiles while avoiding companies incompatible with their values. Constituent selection is based on research provided by MSCI ESG Research.

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 EAFE Choice ESG Screened | MSCI EAFE |
|------|-------------------------------|-----------|
| 2024 | 13.22 | 13.24 |
| 2023 | 17.55 | 15.07 |
| 2022 | -13.54 | -8.23 |
| 2021 | 10.04 | 10.32 |
| 2020 | 12.94 | 5.92 |
| 2019 | 18.44 | 15.85 |
| 2018 | -5.69 | -6.03 |
| 2017 | 18.73 | 16.82 |
| 2016 | -3.64 | -2.49 |
| 2015 | 24.83 | 18.95 |
| 2014 | 5.88 | 3.67 |
| 2013 | 36.52 | 31.02 |

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

| | | | | | ANNUALIZED | | | |
|-------------------------------|------|-------|-------|------|------------|-------|-------|--------------------|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2012 |
| MSCI EAFE Choice ESG Screened | 0.73 | -1.49 | 9.93 | 3.91 | 12.21 | 10.25 | 7.44 | 11.40 |
| MSCI EAFE | 0.37 | 1.27 | 13.18 | 7.34 | 12.96 | 11.25 | 6.84 | 10.23 |

FUNDAMENTALS (APR 30, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.58 | 18.16 | 16.20 | 2.28 |
| 3.05 | 15.18 | 13.98 | 1.87 |

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

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | MAXIMUM DRAWDOWN | |
|-------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | (%) | Period YYYY-MM-DD |
| MSCI EAFE Choice ESG Screened | 1.03 | 2.37 | 16.19 | 13.23 | 12.86 | 12.42 | 28.88 | 2021-09-14–2022-09-28 |
| MSCI EAFE | 1.00 | 0.00 | 3.82 | 12.31 | 12.04 | 11.83 | 27.05 | 2020-02-06–2020-03-23 |

¹ Last 12 months

² Based on monthly net returns data

MSCI EAFE Choice ESG Screened Index (CAD)

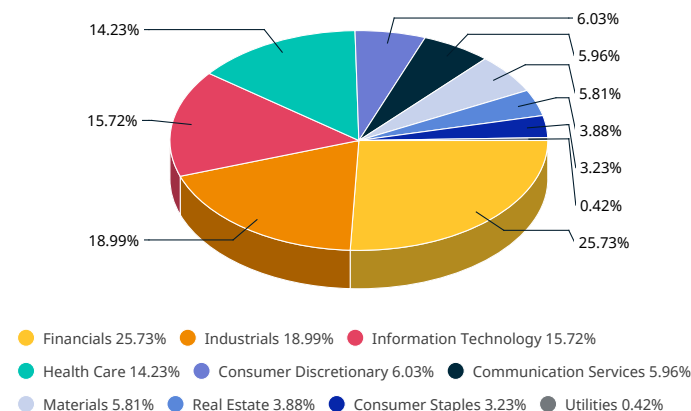
INDEX CHARACTERISTICS

| | MSCI EAFE Choice ESG Screened | MSCI EAFE |
|-------------------------------|----------------------------------|-----------|
| Number of Constituents | 425 | 694 |
| | Weight (%) | |
| Largest | 3.65 | 1.72 |
| Smallest | 0.03 | 0.01 |
| Average | 0.24 | 0.14 |
| Median | 0.12 | 0.07 |

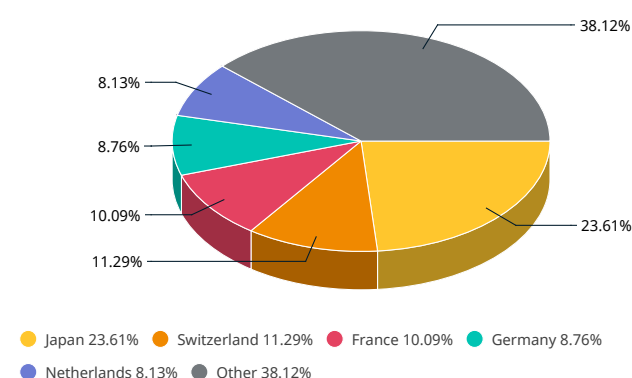
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------------|---------|------------------|----------------------------|-------------|
| SAP | DE | 3.65 | 1.72 | Info Tech |
| ASML HLDG | NL | 3.14 | 1.48 | Info Tech |
| NOVARTIS | CH | 2.71 | 1.27 | Health Care |
| NOVO NORDISK B | DK | 2.57 | 1.21 | Health Care |
| SCHNEIDER ELECTRIC | FR | 1.53 | 0.72 | Industrials |
| AIR LIQUIDE | FR | 1.43 | 0.67 | Materials |
| ZURICH INSURANCE GROUP | CH | 1.25 | 0.59 | Financials |
| RELX (GB) | GB | 1.22 | 0.57 | Industrials |
| SPOTIFY TECHNOLOGY | SE | 1.14 | 0.54 | Comm Svcs |
| SUMITOMO MITSUI FINL GRP | JP | 1.07 | 0.50 | Financials |
| Total | | 19.70 | 9.26 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



*DM countries in the MSCI EAFE Index include: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and the UK.

The MSCI EAFE Choice ESG Screened Index was launched on Dec 16, 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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