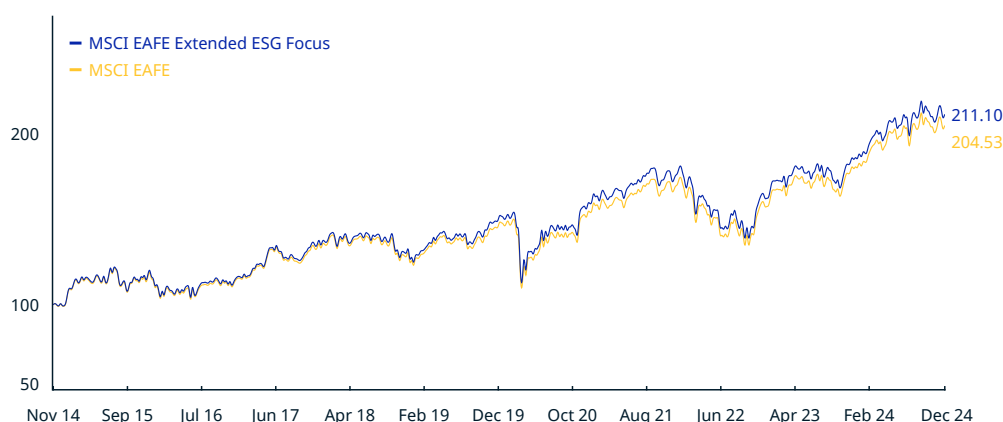


MSCI EAFE Extended ESG Focus Index (CAD)

The MSCI EAFE Extended ESG Focus Index is based on MSCI EAFE Index, its parent index, which includes securities across Developed Markets (DM) countries* around the world, excluding the US and Canada. 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 EAFE Index. The index is constructed by selecting constituents from MSCI EAFE 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 – DEC 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI EAFE Extended ESG Focus	MSCI EAFE
2024	13.48	13.24
2023	15.05	15.07
2022	-8.91	-8.23
2021	10.71	10.32
2020	6.75	5.92
2019	17.24	15.85
2018	-5.88	-6.03
2017	17.23	16.82
2016	-2.64	-2.49
2015	19.94	18.95

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI EAFE Extended ESG Focus	0.50	-2.20	13.48	13.48	5.95	7.04	7.82	7.67	
MSCI EAFE	0.38	-2.18	13.24	13.24	6.14	6.92	7.50	7.34	

FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.08	15.26	13.99	1.92
3.07	15.05	13.75	1.88

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI EAFE Extended ESG Focus	1.01	0.61	23.96	12.84	13.17	12.26	26.89	2020-02-06–2020-03-23
MSCI EAFE	1.00	0.00	3.45	12.77	13.11	12.13	27.05	2020-02-06–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

MSCI EAFE Extended ESG Focus Index (CAD)

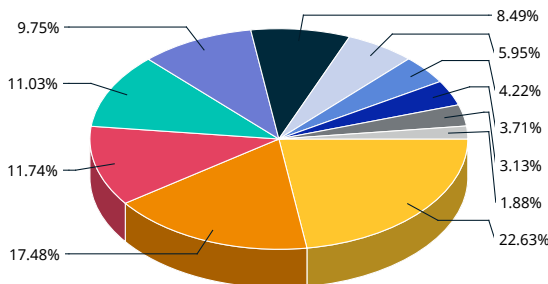
INDEX CHARACTERISTICS

	MSCI EAFE Extended ESG Focus	MSCI EAFE
Number of Constituents	384	722
	Weight (%)	
Largest	1.88	1.74
Smallest	0.09	0.01
Average	0.26	0.14
Median	0.16	0.06

TOP 10 CONSTITUENTS

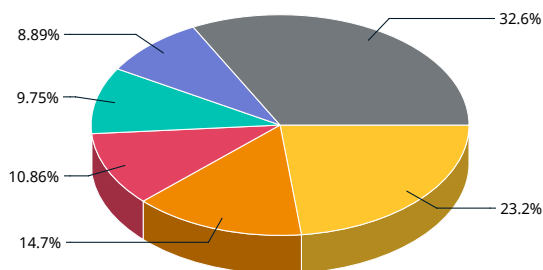
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	1.88	1.74	Info Tech
SAP	DE	1.81	1.59	Info Tech
NOVO NORDISK B	DK	1.78	1.73	Health Care
NOVARTIS	CH	1.27	1.20	Health Care
ASTRAZENECA	GB	1.26	1.26	Health Care
TOYOTA MOTOR CORP	JP	1.26	1.28	Cons Discr
SCHNEIDER ELECTRIC	FR	1.23	0.85	Industrials
NESTLE	CH	1.19	1.34	Cons Staples
LVMH MOET HENNESSY	FR	1.13	1.12	Cons Discr
HSBC HOLDINGS (GB)	GB	1.05	1.11	Financials
Total		13.84	13.22	

SECTOR WEIGHTS



- Financials 22.63%
- Industrials 17.48%
- Health Care 11.74%
- Consumer Discretionary 11.03%
- Information Technology 9.75%
- Consumer Staples 8.49%
- Materials 5.95%
- Communication Services 4.22%
- Energy 3.71%
- Utilities 3.13%
- Real Estate 1.88%

COUNTRY WEIGHTS



- Japan 23.2%
- United Kingdom 14.7%
- France 10.86%
- Switzerland 9.75%
- Germany 8.89%
- Other 32.6%

*DM countries 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 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

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