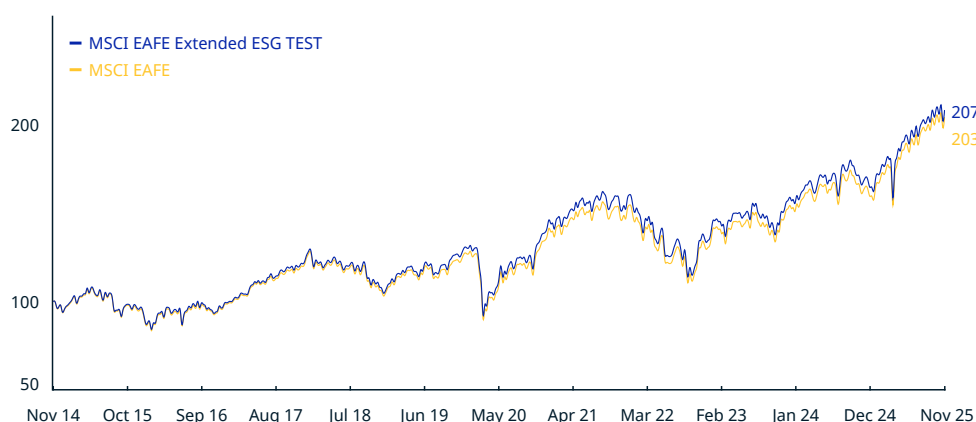


MSCI EAFE Extended ESG Focus Index (USD)

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, 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 (USD) (NOV 2014 – NOV 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI EAFE Extended ESG TEST	MSCI EAFE
2024	4.04	3.82
2023	18.22	18.24
2022	-15.08	-14.45
2021	11.66	11.26
2020	8.66	7.82
2019	23.49	22.01
2018	-13.66	-13.79
2017	25.48	25.03
2016	0.85	1.00
2015	0.01	-0.81

INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr		
MSCI EAFE Extended ESG TEST	0.30	3.62	23.14	25.86	15.70	9.00	7.83		6.87
MSCI EAFE	0.62	3.75	24.50	27.40	16.11	9.27	7.72		6.68

FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.81	17.39	15.34	2.18
2.78	17.30	15.36	2.17

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – NOV 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2, 3}			Since Nov 25, 2014	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EAFE Extended ESG TEST	1.00	0.63	28.57	12.07	14.42	14.86	0.88	0.46	0.43	0.39	33.65	2020-01-17–2020-03-23
MSCI EAFE	1.00	0.00	3.34	12.09	14.36	14.78	0.90	0.48	0.43	0.38	34.12	2018-01-25–2020-03-23

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 EAFE Extended ESG Focus Index (USD)

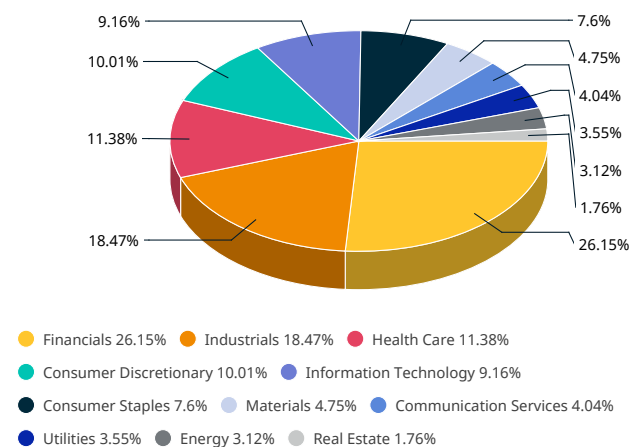
INDEX CHARACTERISTICS

	MSCI EAFE Extended ESG TEST	MSCI EAFE
Number of Constituents	362	694
	Weight (%)	
Largest	2.28	2.05
Smallest	0.07	0.01
Average	0.28	0.14
Median	0.18	0.07

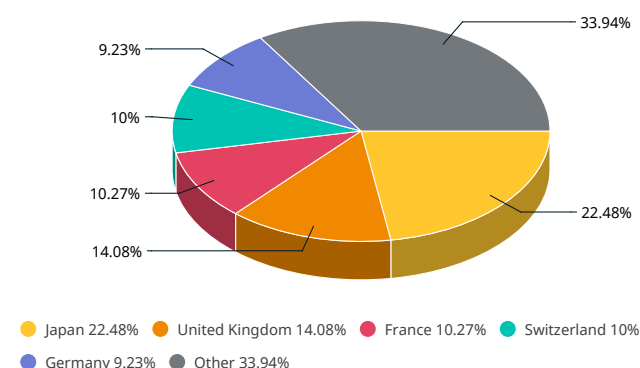
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	2.28	2.05	Info Tech
NOVARTIS	CH	1.54	1.24	Health Care
SAP	DE	1.45	1.27	Info Tech
ASTRAZENECA	GB	1.21	1.44	Health Care
NESTLE	CH	1.21	1.29	Cons Staples
HSBC HOLDINGS (GB)	GB	1.17	1.23	Financials
SIEMENS	DE	1.15	1.01	Industrials
SONY GROUP CORP	JP	1.13	0.91	Cons Discr
SCHNEIDER ELECTRIC	FR	0.94	0.74	Industrials
ABB LTD	CH	0.93	0.57	Industrials
Total		13.02	11.75	

SECTOR WEIGHTS



COUNTRY WEIGHTS



*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.

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