

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 – JAN 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI EAFE Extended ESG | MSCI EAFE |
|------|------------------------|-----------|
| 2025 | 29.67 | 31.22 |
| 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 (%) (JAN 30, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 25, 2014 |
|------------------------|------|------|-------|------|------------|-------|-------|------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI EAFE Extended ESG | 5.30 | 8.82 | 30.08 | 5.30 | 15.76 | 10.03 | 9.69 | 7.54 | |
| MSCI EAFE | 5.22 | 9.05 | 31.18 | 5.22 | 16.17 | 10.27 | 9.55 | 7.34 | |

FUNDAMENTALS (JAN 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.67 | 18.07 | 15.88 | 2.28 |
| 2.65 | 17.97 | 15.89 | 2.26 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – JAN 30, 2026)

| | 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 | 1.00 | 0.63 | 28.57 | 11.62 | 14.45 | 14.70 | 0.91 | 0.51 | 0.55 | 0.43 | 33.65 | 2020-01-17–2020-03-23 |
| MSCI EAFE | 1.00 | 0.00 | 3.34 | 11.66 | 14.39 | 14.63 | 0.94 | 0.53 | 0.54 | 0.42 | 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)

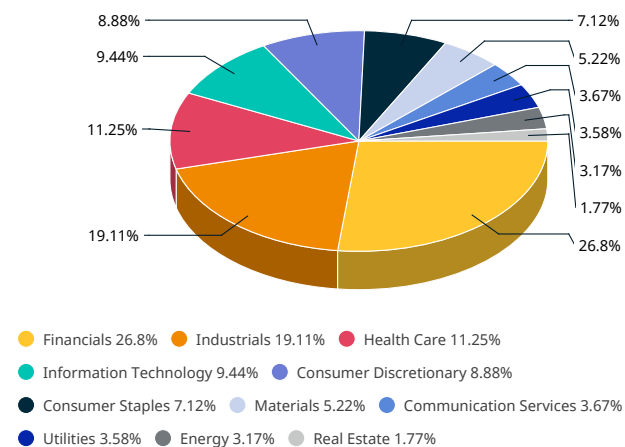
INDEX CHARACTERISTICS

| | MSCI EAFE Extended ESG | MSCI EAFE |
|-------------------------------|---------------------------|-----------|
| Number of Constituents | 362 | 692 |
| | Weight (%) | |
| Largest | 2.91 | 2.61 |
| Smallest | 0.04 | 0.01 |
| Average | 0.28 | 0.14 |
| Median | 0.18 | 0.07 |

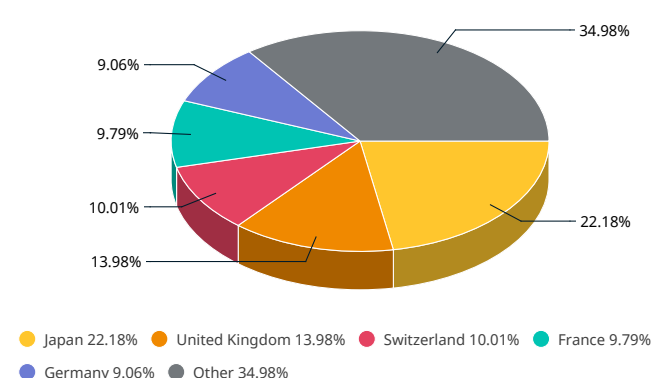
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|----------------------|---------|------------------|----------------------------|--------------|
| ASML HLDG | NL | 2.91 | 2.61 | Info Tech |
| NOVARTIS | CH | 1.63 | 1.32 | Health Care |
| HSBC HOLDINGS (GB) | GB | 1.34 | 1.41 | Financials |
| SIEMENS | DE | 1.22 | 1.08 | Industrials |
| ASTRAZENECA | GB | 1.13 | 1.35 | Health Care |
| SAP | DE | 1.12 | 0.99 | Info Tech |
| NESTLE | CH | 1.07 | 1.14 | Cons Staples |
| ABB LTD | CH | 1.04 | 0.63 | Industrials |
| ROCHE HOLDING GENUSS | CH | 0.98 | 1.49 | Health Care |
| SCHNEIDER ELECTRIC | FR | 0.93 | 0.74 | Industrials |
| Total | | 13.38 | 12.75 | |

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.

ABOUT MSCI

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