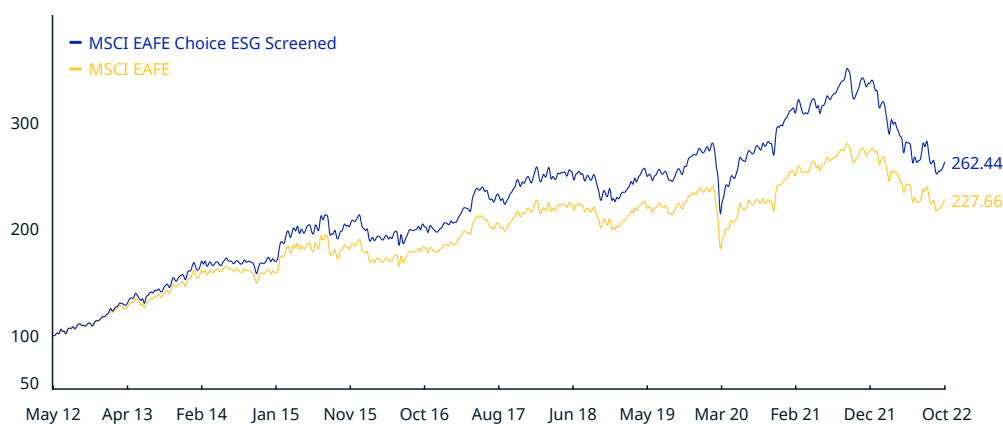


MSCI EAFE Choice ESG Screened Index (CAD)

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.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (MAY 2012 – OCT 2022)



ANNUAL PERFORMANCE (%)

Year	MSCI EAFE Choice ESG Screened	MSCI EAFE
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 (%) (OCT 31, 2022)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012	FUNDAMENTALS (OCT 31, 2022)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI EAFE Choice ESG Screened	3.91	-5.40	-20.74	-22.25	-0.08	1.34	8.88	9.70	2.90	16.83	13.68	1.69	
MSCI EAFE	4.61	-3.14	-15.26	-17.04	-0.04	1.04	7.42	8.21	3.42	13.69	11.61	1.59	

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – OCT 31, 2022)

	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	1.02	2.23	13.41	13.99	12.31	12.00	28.88	2021-09-14–2022-09-28
MSCI EAFE	1.00	0.00	2.56	13.79	11.89	11.51	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)

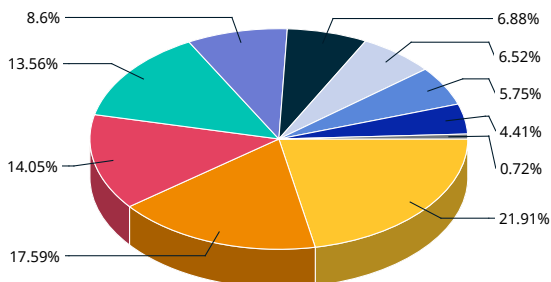
INDEX CHARACTERISTICS

	MSCI EAFE Choice ESG Screened	MSCI EAFE
Number of Constituents	548	799
	Weight (%)	
Largest	2.70	2.38
Smallest	0.02	0.00
Average	0.18	0.13
Median	0.10	0.06

TOP 10 CONSTITUENTS

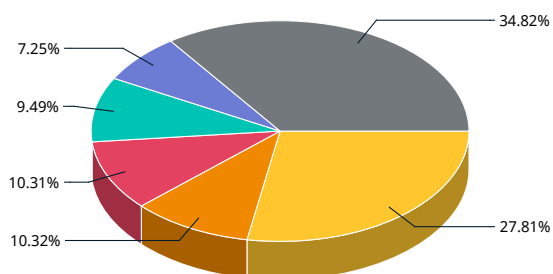
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ASML HLDG	NL	2.70	1.49	Info Tech
NOVO NORDISK B	DK	2.53	1.40	Health Care
NOVARTIS	CH	2.46	1.36	Health Care
HSBC HOLDINGS (GB)	GB	1.46	0.80	Financials
SAP	DE	1.42	0.78	Info Tech
AIA GROUP	HK	1.28	0.71	Financials
CSL	AU	1.22	0.67	Health Care
SONY GROUP CORP	JP	1.19	0.66	Cons Discr
L'OREAL	FR	1.07	0.59	Cons Staples
KEYENCE CORP	JP	1.04	0.57	Info Tech
Total		16.36	9.02	

SECTOR WEIGHTS



- Financials 21.91%
- Industrials 17.59%
- Information Technology 14.05%
- Health Care 13.56%
- Consumer Discretionary 8.6%
- Materials 6.88%
- Communication Services 6.52%
- Consumer Staples 5.75%
- Real Estate 4.41%
- Utilities 0.72%

COUNTRY WEIGHTS



- Japan 27.81%
- France 10.32%
- United Kingdom 10.31%
- Switzerland 9.49%
- Germany 7.25%
- Other 34.82%

*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.

INDEX FRAMEWORK

The MSCI EAFE Choice ESG Screened Index is constructed by applying values- and climate change-based exclusions, as well as applying ESG Ratings and Controversies eligibility criteria. In particular, companies involved in Adult Entertainment, Alcohol, Gambling, Tobacco, GMO, Controversial Weapons, Nuclear Weapons, Conventional Weapons, Civilian Firearms, For Profit Prisons, and Predatory Lending are excluded. Additionally, the index applies conditional exclusion for the Palm Oil, Nuclear Power, and Fossil Fuel screens, wherein companies with significant revenues from Alternative or Renewable Energy are added back to the index. The methodology also aims to include securities of companies that have an MSCI ESG Rating of BBB or above and an MSCI ESG Controversies score of 3 or above to be eligible. The selection universe for the index is the MSCI EAFE Index. The MSCI EAFE Choice ESG Screened Index is reviewed on a quarterly basis to coincide with the regular Semi-Annual and Quarterly Index Reviews of the MSCI Global Investable Market Indexes.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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.

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