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.

### Cumulative Index Performance — Net Returns (CAD) (NOV 2014 – NOV 2022)

![Graph showing cumulative index performance](image)

### Annual Performance (%) (NOV 30, 2022)

<table>
<thead>
<tr>
<th>Year</th>
<th>MSCI EAFE Extended ESG Focus</th>
<th>MSCI EAFE</th>
</tr>
</thead>
<tbody>
<tr>
<td>2021</td>
<td>10.71</td>
<td>10.32</td>
</tr>
<tr>
<td>2020</td>
<td>6.75</td>
<td>5.92</td>
</tr>
<tr>
<td>2019</td>
<td>17.24</td>
<td>15.85</td>
</tr>
<tr>
<td>2018</td>
<td>-5.88</td>
<td>-6.03</td>
</tr>
<tr>
<td>2017</td>
<td>17.23</td>
<td>16.82</td>
</tr>
<tr>
<td>2016</td>
<td>-2.64</td>
<td>-2.49</td>
</tr>
<tr>
<td>2015</td>
<td>19.94</td>
<td>18.95</td>
</tr>
</tbody>
</table>

### Index Performance — Net Returns (%) (NOV 30, 2022)

<table>
<thead>
<tr>
<th>Time Period</th>
<th>MSCI EAFE Extended ESG Focus</th>
<th>MSCI EAFE</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Mo</td>
<td>10.68</td>
<td>10.58</td>
</tr>
<tr>
<td>3 Mo</td>
<td>9.85</td>
<td>10.02</td>
</tr>
<tr>
<td>1 Yr</td>
<td>-5.47</td>
<td>-5.04</td>
</tr>
<tr>
<td>YTD</td>
<td>-8.91</td>
<td>-8.26</td>
</tr>
<tr>
<td>3 Yr</td>
<td>2.79</td>
<td>2.62</td>
</tr>
<tr>
<td>5 Yr</td>
<td>3.21</td>
<td>2.89</td>
</tr>
<tr>
<td>10 Yr</td>
<td>na</td>
<td>na</td>
</tr>
<tr>
<td>Since Nov 25, 2014</td>
<td>6.18</td>
<td>5.78</td>
</tr>
</tbody>
</table>

### Fundamentals (NOV 30, 2022)

<table>
<thead>
<tr>
<th></th>
<th>Div Yld (%)</th>
<th>P/E</th>
<th>P/E Fwd</th>
<th>P/BV</th>
</tr>
</thead>
<tbody>
<tr>
<td>MSCI EAFE Extended ESG Focus</td>
<td>3.14</td>
<td>13.72</td>
<td>12.55</td>
<td>1.66</td>
</tr>
<tr>
<td>MSCI EAFE</td>
<td>3.20</td>
<td>14.25</td>
<td>12.38</td>
<td>1.65</td>
</tr>
</tbody>
</table>

### Index Risk and Return Characteristics (NOV 25, 2014 — NOV 30, 2022)

<table>
<thead>
<tr>
<th></th>
<th>Beta</th>
<th>Tracking Error (%)</th>
<th>Turnover (%)</th>
<th>3 Yr</th>
<th>5 Yr</th>
<th>10 Yr</th>
<th>ANNUALIZED STD DEV (%)</th>
<th>MAXIMUM DRAWDOWN</th>
</tr>
</thead>
<tbody>
<tr>
<td>MSCI EAFE Extended ESG Focus</td>
<td>1.01</td>
<td>0.64</td>
<td>26.43</td>
<td>15.10</td>
<td>12.88</td>
<td>na</td>
<td>26.89</td>
<td>2020-02-06—2020-03-23</td>
</tr>
<tr>
<td>MSCI EAFE</td>
<td>1.00</td>
<td>0.00</td>
<td>2.56</td>
<td>15.03</td>
<td>12.77</td>
<td>na</td>
<td>27.05</td>
<td>2020-02-06—2020-03-23</td>
</tr>
</tbody>
</table>

1. Last 12 months
2. Based on monthly net returns data
### MSCI EAFE Extended ESG Focus Index (CAD)

#### Index Characteristics

<table>
<thead>
<tr>
<th>MSCI EAFE Extended ESG Focus</th>
<th>MSCI EAFE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Number of Constituents</strong></td>
<td>439</td>
</tr>
<tr>
<td></td>
<td>797</td>
</tr>
<tr>
<td><strong>Weight (%)</strong></td>
<td></td>
</tr>
<tr>
<td>Largest</td>
<td>2.38</td>
</tr>
<tr>
<td>Smallest</td>
<td>0.06</td>
</tr>
<tr>
<td>Average</td>
<td>0.23</td>
</tr>
<tr>
<td>Median</td>
<td>0.14</td>
</tr>
</tbody>
</table>

#### Top 10 Constituents

<table>
<thead>
<tr>
<th>Country</th>
<th>Index Wt. (%)</th>
<th>Parent Index Wt. (%)</th>
<th>Sector</th>
</tr>
</thead>
<tbody>
<tr>
<td>NESTLE</td>
<td>2.38</td>
<td>2.32</td>
<td>Cons Staples</td>
</tr>
<tr>
<td>ASML HLDG</td>
<td>1.87</td>
<td>1.64</td>
<td>Info Tech</td>
</tr>
<tr>
<td>NOVO NORDISK B</td>
<td>1.59</td>
<td>1.42</td>
<td>Health Care</td>
</tr>
<tr>
<td>ROCHE HOLDING GENUSS</td>
<td>1.57</td>
<td>1.59</td>
<td>Health Care</td>
</tr>
<tr>
<td>ASTRazeneca</td>
<td>1.47</td>
<td>1.44</td>
<td>Health Care</td>
</tr>
<tr>
<td>SHELL</td>
<td>1.42</td>
<td>1.51</td>
<td>Energy</td>
</tr>
<tr>
<td>LVMH MOET HENNESSY</td>
<td>1.37</td>
<td>1.47</td>
<td>Cons Discr</td>
</tr>
<tr>
<td>NOVARTIS</td>
<td>1.28</td>
<td>1.33</td>
<td>Health Care</td>
</tr>
<tr>
<td>TOTALEnergies</td>
<td>1.20</td>
<td>1.08</td>
<td>Energy</td>
</tr>
<tr>
<td>TOYOTA MOTOR CORP</td>
<td>1.10</td>
<td>1.07</td>
<td>Cons Discr</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>15.24</strong></td>
<td><strong>14.88</strong></td>
<td></td>
</tr>
</tbody>
</table>

#### Sector Weights

- Financials 18.36%
- Industrials 15.07%
- Health Care 13.08%
- Consumer Discretionary 10.89%
- Consumer Staples 10.27%
- Information Technology 8.79%
- Materials 7.62%
- Energy 5.88%
- Communication Services 4.24%
- Utilities 3%
- Real Estate 2.79%

#### Country Weights

- Japan 21.68%
- United Kingdom 15.44%
- France 11.47%
- Switzerland 10.36%
- Germany 7.9%
- Other 33.15%

*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.
INDEX FRAMEWORK

MSCI ESG Focus Index is constructed by selecting constituents from its underlying parent index through an optimization process that aims to maximize exposure to ESG factors for a target tracking error budget under certain constraints. In order that market cap coverage of the index is higher than would otherwise be the case, the predicted tracking error bound is set to 50bps and the minimum constituent weight is set to 5bps. Tobacco, Controversial Weapons companies, Producers of or ties with Civilian Firearms, Thermal Coal and Oil Sands are excluded from the index. Securities of companies involved in very severe business controversies are not eligible for inclusion. Other exclusions include where companies do not have the controversy score or IVA rating or ESG score. Constituents are selected to maximize exposure to higher ESG IVA scores, subject to maintaining risk and return characteristics similar to the parent index. ESG IVA scores are normalized and factored into the optimization process. Further, the optimized portfolio is determined and the index is constructed using the most recent release of the Barra Open Optimizer in combination with the relevant Barra Equity Model. The Index is rebalanced on a quarterly basis coinciding with the regular Index Reviews of the MSCI Global Investable Market Indexes. Changes are effective at the beginning of March, June, September and December.

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.