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 – AUG 2020)

INDEX PERFORMANCE – NET RETURNS (%) (AUG 31, 2020)

FUNDAMENTALS (AUG 31, 2020)

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – AUG 31, 2020)

*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 data (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 CHARACTERISTICS

<table>
<thead>
<tr>
<th></th>
<th>MSCI EAFE Extended ESG Focus</th>
<th>MSCI EAFE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Constituents</td>
<td>468</td>
<td>900</td>
</tr>
<tr>
<td>Largest Weight (%)</td>
<td>2.74</td>
<td>2.55</td>
</tr>
<tr>
<td>Smallest Weight (%)</td>
<td>0.07</td>
<td>0.01</td>
</tr>
<tr>
<td>Average Weight (%)</td>
<td>0.21</td>
<td>0.11</td>
</tr>
<tr>
<td>Median Weight (%)</td>
<td>0.14</td>
<td>0.05</td>
</tr>
</tbody>
</table>

SECTOR WEIGHTS

- Industrials 16.17%
- Financials 15.83%
- Health Care 13.73%
- Consumer Staples 11.59%
- Consumer Discretionary 10.97%
- Information Technology 8.58%
- Materials 7.61%
- Communication Services 5.1%
- Utilities 3.52%
- Energy 3.52%
- Real Estate 3.38%

COUNTRY WEIGHTS

- Japan 24.64%
- United Kingdom 13.59%
- France 11.33%
- Switzerland 10.02%
- Germany 9.54%
- Other 30.87%

INDEX METHODOLOGY

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.

ABOUT MSCI

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