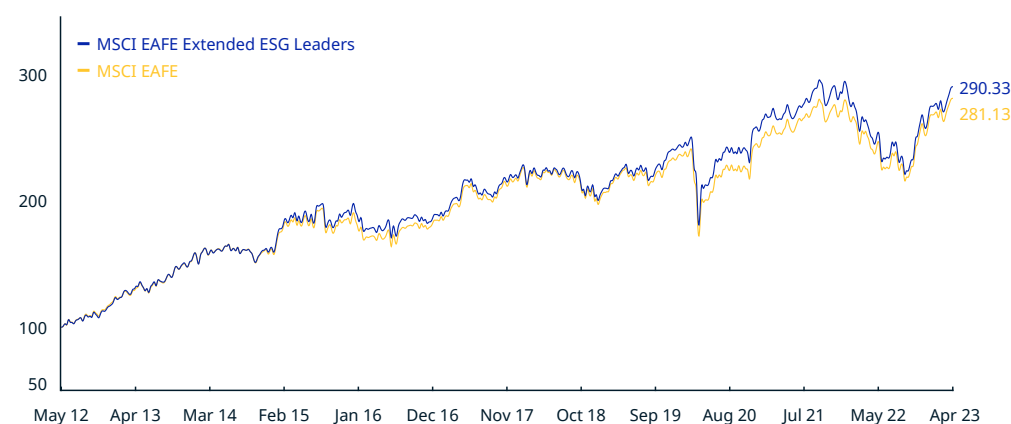


MSCI EAFE Extended ESG Leaders Index (CAD)

The MSCI EAFE Extended ESG Leaders Index is a capitalization weighted index that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. MSCI EAFE Extended ESG Leaders Index consists of large and mid-cap companies across 21 Developed Markets (DM) countries* around the world, excluding the US and Canada. The Index is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index is a member of the MSCI ESG Leaders Index series that excludes companies involved in Civilian Firearms in addition to the business involvement related exclusions in the MSCI ESG leaders Indexes.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (MAY 2012 – APR 2023)



ANNUAL PERFORMANCE (%)

Year	MSCI EAFE Extended ESG Leaders	MSCI EAFE
2022	-11.01	-8.23
2021	10.01	10.32
2020	8.58	5.92
2019	17.62	15.85
2018	-5.51	-6.03
2017	15.26	16.82
2016	-3.88	-2.49
2015	22.68	18.95
2014	4.22	3.67
2013	32.52	31.02

INDEX PERFORMANCE – NET RETURNS (%) (APR 28, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI EAFE Extended ESG Leaders	3.57	5.62	14.40	12.71	9.97	5.30	8.17	10.26
MSCI EAFE	3.05	4.87	15.06	11.64	10.80	4.81	7.94	9.93

FUNDAMENTALS (APR 28, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.94	15.52	14.30	2.04
3.11	15.51	13.07	1.74

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – APR 28, 2023)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI EAFE Extended ESG Leaders	1.01	1.47	14.21	14.24	13.21	12.08	26.14	2020-02-06–2020-03-23
MSCI EAFE	1.00	0.00	2.20	13.66	13.04	11.90	27.05	2020-02-06–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

MSCI EAFE Extended ESG Leaders Index (CAD)

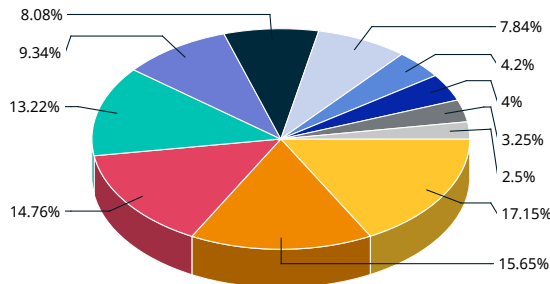
INDEX CHARACTERISTICS

	MSCI EAFE Extended ESG Leaders	MSCI EAFE
Number of Constituents	387	794
	Weight (%)	
Largest	3.41	2.26
Smallest	0.02	0.01
Average	0.26	0.13
Median	0.12	0.06

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NOVO NORDISK B	DK	3.41	1.76	Health Care
LVMH MOET HENNESSY	FR	3.29	1.70	Cons Discr
ASML HLDG	NL	3.16	1.63	Info Tech
ASTRAZENECA	GB	2.83	1.46	Health Care
ROCHE HOLDING GENUSS	CH	2.74	1.41	Health Care
TOTALENERGIES	FR	1.97	1.01	Energy
HSBC HOLDINGS (GB)	GB	1.78	0.92	Financials
SAP	DE	1.75	0.90	Info Tech
UNILEVER PLC (GB)	GB	1.75	0.90	Cons Staples
AIA GROUP	HK	1.58	0.82	Financials
Total		24.28	12.50	

SECTOR WEIGHTS



- Financials 17.15% ● Health Care 15.65% ● Industrials 14.76%
- Consumer Discretionary 13.22% ● Consumer Staples 9.34%
- Information Technology 8.08% ● Materials 7.84% ● Communication Services 4.2%
- Energy 4% ● Utilities 3.25% ● Real Estate 2.5%

The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

*DM countries: 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 Leaders Index was launched on Jul 23, 2020. 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 ESG Leaders Indexes are constructed by applying a Best-in-Class selection process to companies in the regional indexes that make up MSCI ACWI, a global equity index consisting of developed and emerging market countries.

The ESG Leaders Indexes target sector and region weights consistent with those of the underlying indexes to limit the systematic risk introduced by the ESG selection process. The methodology aims to include securities of companies with the highest ESG ratings representing 50% of the market capitalization in each sector and region of the parent Index. Companies that are not existing constituents of the ESG Leaders Indexes must have an MSCI ESG Rating of 'BB' or above and the MSCI ESG Controversies Score of 3 or above to be eligible. Current constituents of the MSCI ESG Leaders Indexes must have an MSCI ESG Rating of 'BB' or above and an MSCI ESG Controversies Score of 1 or above to be eligible. In addition, companies showing qualifying involvement in alcohol, gambling, tobacco, nuclear power, civilian firearms, fossil fuels extraction, thermal coal power and weapons are excluded from the Indexes. The selection universe for The ESG Leaders Indexes is the constituents of the MSCI Global Investable Market Indexes.

The Index is float-adjusted market capitalization weighted. The Annual Review of the MSCI ESG Leaders Indexes takes place in May, and they are rebalanced in August, November and February.

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

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