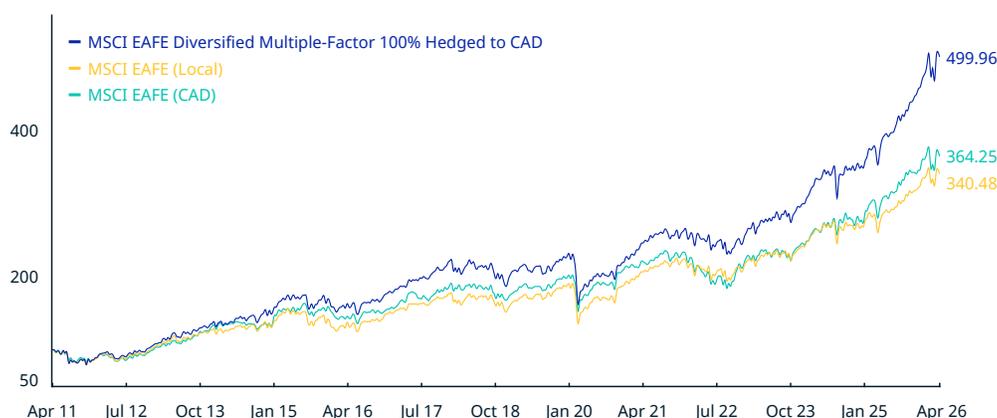


MSCI EAFE Diversified Multiple-Factor (CAD) 100% Hedged to CAD Index (CAD)

The MSCI EAFE Diversified Multiple-Factor (CAD) 100% Hedged to CAD Index represents a close estimation of the performance that can be achieved by hedging the currency exposure of its parent index, the MSCI EAFE Index, to the CAD, the "home" currency for the hedged index. The index is 100% hedged to CAD by notionally selling each foreign currency forward at the one-month forward exchange rate at the end of each month. The index is calculated by optimizing the MSCI EAFE Index, its parent index, in CAD, to maximize exposure to four factors – Value, Momentum, Quality and Low Size – while maintaining a risk profile similar to that of the underlying parent index. The index includes large and mid-cap stocks across 21 Developed Markets (DM) countries*.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (APR 2011 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI EAFE Diversified Multiple-Factor 100% Hedged to CAD	MSCI EAFE (Local)	MSCI EAFE (CAD)
2025	30.54	20.60	25.07
2024	17.86	11.28	13.24
2023	21.26	16.16	15.07
2022	-6.44	-7.00	-8.23
2021	19.64	18.70	10.32
2020	-2.69	0.84	5.92
2019	19.12	21.67	15.85
2018	-11.55	-10.99	-6.03
2017	20.30	15.23	16.82
2016	4.30	5.34	-2.49
2015	11.71	5.33	18.95
2014	12.86	5.92	3.67
2013	30.78	26.93	31.02
2012	19.80	17.31	14.72

INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1998
MSCI EAFE Diversified Multiple-Factor 100% Hedged to CAD	6.90	5.29	32.50	9.20	22.04	15.42	12.06	9.09
MSCI EAFE (Local)	5.08	1.96	23.43	5.24	14.27	10.70	9.76	5.61
MSCI EAFE (CAD)	4.80	1.37	22.77	5.37	15.43	11.05	9.76	5.14

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – APR 30, 2026)

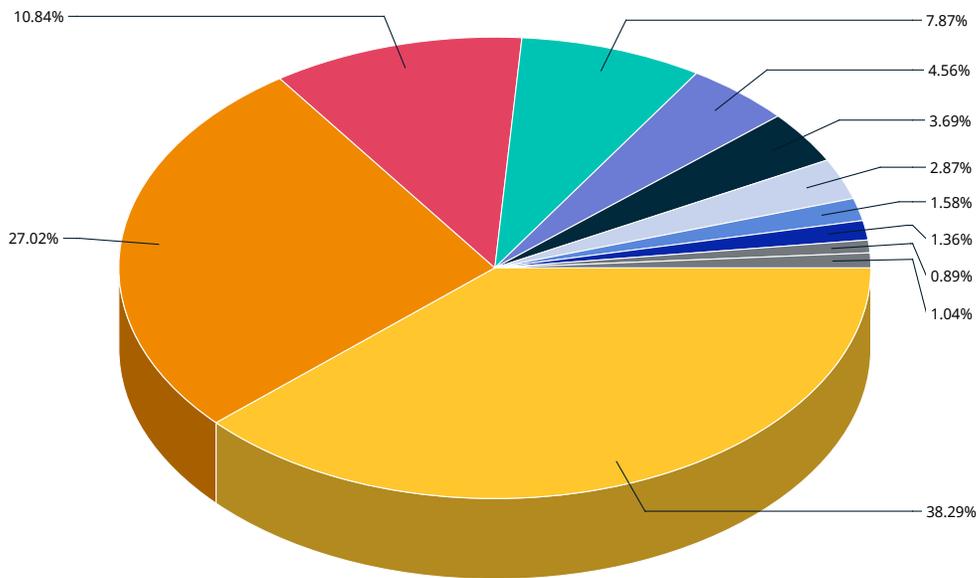
	ANNUALIZED STD DEV (%) ¹			MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI EAFE Diversified Multiple-Factor 100% Hedged to CAD	10.34	11.25	12.31	56.01	2007-06-04–2009-03-09
MSCI EAFE (Local)	9.76	10.86	11.96	55.39	2007-07-16–2009-03-09
MSCI EAFE (CAD)	10.43	11.86	11.55	50.68	2007-04-18–2009-03-09

¹ Based on monthly net returns data

* DM countries include: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and the UK.

The MSCI EAFE Diversified Multiple-Factor (CAD) 100% Hedged to CAD Index was launched on Aug 12, 2015. 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.

CURRENCY WEIGHTS (APR 30, 2026)



● EUR 38.29% ● JPY 27.02% ● GBP 10.84% ● AUD 7.87% ● CHF 4.56% ● HKD 3.69% ● SEK 2.87% ● DKK 1.58% ● USD 1.36% ● ILS 0.89% ● Other 1.04%

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

