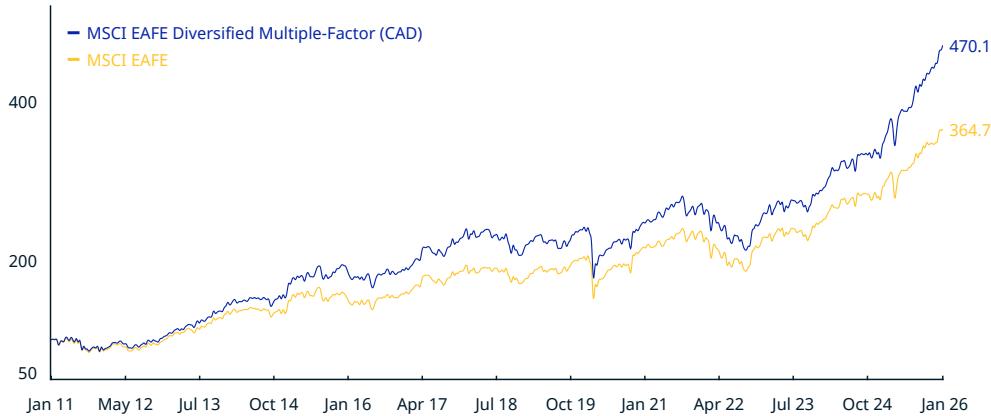


MSCI EAFE Diversified Multiple-Factor (CAD) Index (CAD)

The **MSCI EAFE Diversified Multiple-Factor (CAD) Index** captures large and mid-cap stocks across 21 Developed Markets (DM) countries*. 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.

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

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



ANNUAL PERFORMANCE (%)

Year	MSCI EAFE Diversified Multiple-Factor (CAD)	MSCI EAFE
2025	34.30	25.07
2024	17.51	13.24
2023	17.25	15.07
2022	-9.17	-8.23
2021	10.71	10.32
2020	2.35	5.92
2019	12.82	15.85
2018	-7.30	-6.03
2017	19.95	16.82
2016	-4.41	-2.49
2015	27.19	18.95
2014	10.49	3.67
2013	34.80	31.02
2012	16.87	14.72

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

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 1998	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI EAFE Diversified Multiple-Factor (CAD)	4.35	7.79	33.14	4.35	21.87	14.19	9.65	8.02	2.86	14.78	13.34	1.55
MSCI EAFE	3.94	5.39	22.65	3.94	16.75	11.57	9.13	5.14	2.65	17.97	15.89	2.26

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

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN		
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD	
MSCI EAFE Diversified Multiple-Factor (CAD)	0.96	3.70	40.13	8.30	10.90	11.57	51.23	2007-04-10–2009-03-09	
MSCI EAFE	1.00	0.00	3.34	8.36	10.80	11.22	50.68	2007-04-18–2009-03-09	

¹ Last 12 months

² 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) Index was launched on Aug 12, 2015. Data prior to the launch date is back-tested (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

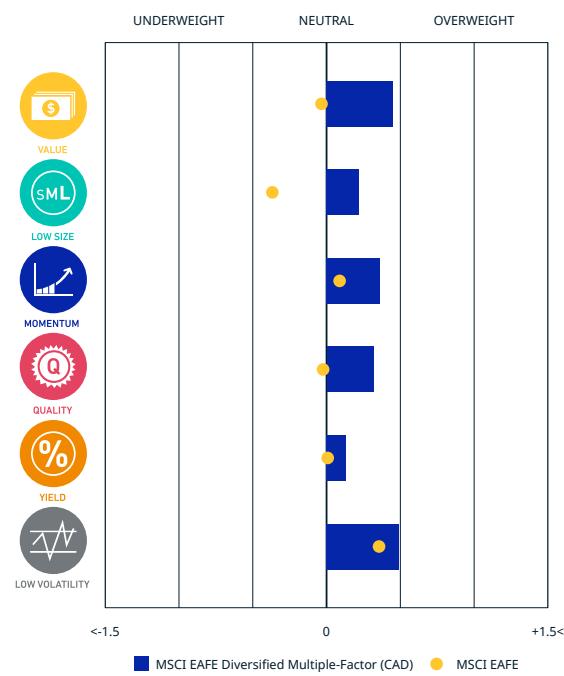
	MSCI EAFE Diversified Multiple- Factor (CAD)	MSCI EAFE
Number of Constituents	218	692
	Weight (%)	
Largest	2.98	2.61
Smallest	0.05	0.01
Average	0.46	0.14
Median	0.23	0.07

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
BNP PARIBAS	FR	2.98	0.51	Financials
BBVA	ES	2.81	0.68	Financials
SOCIETE GENERALE	FR	2.66	0.29	Financials
mitsubishi electric corp	JP	2.34	0.28	Industrials
HOLCIM	CH	2.29	0.25	Materials
STANDARD CHARTERED	GB	2.26	0.23	Financials
DEUTSCHE POST	DE	2.22	0.25	Industrials
FUJITSU	JP	1.97	0.23	Info Tech
RIO TINTO LTD (AU)	AU	1.79	0.18	Materials
UCB (GROUPE)	BE	1.75	0.18	Health Care
Total		23.08	3.07	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



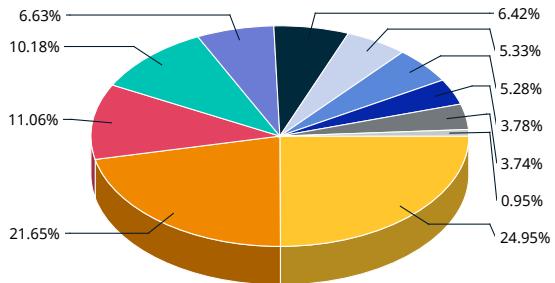
MSCI FaCS

-  **VALUE**
Relatively Inexpensive Stocks
-  **LOW SIZE**
Smaller Companies
-  **MOMENTUM**
Rising Stocks
-  **QUALITY**
Sound Balance Sheet Stocks
-  **YIELD**
Cash Flow Paid Out
-  **LOW VOLATILITY**
Lower Risk Stocks

MSCI FACS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

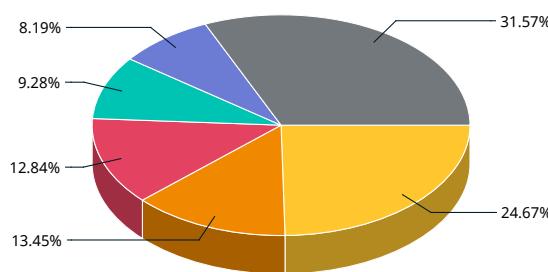
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



Financials 24.95% Industrials 21.65% Materials 11.06%
Information Technology 10.18% Consumer Staples 6.63% Health Care 6.42%
Communication Services 5.33% Consumer Discretionary 5.28% Utilities 3.78%
Real Estate 3.74% Energy 0.95%

COUNTRY WEIGHTS



A donut chart illustrating the distribution of responses across six categories. The categories and their percentages are: Japan (24.67%), France (13.45%), United Kingdom (12.84%), Germany (9.28%), Australia (8.19%), and Other (31.57%).

Category	Percentage
Japan	24.67%
France	13.45%
United Kingdom	12.84%
Germany	9.28%
Australia	8.19%
Other	31.57%

MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

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