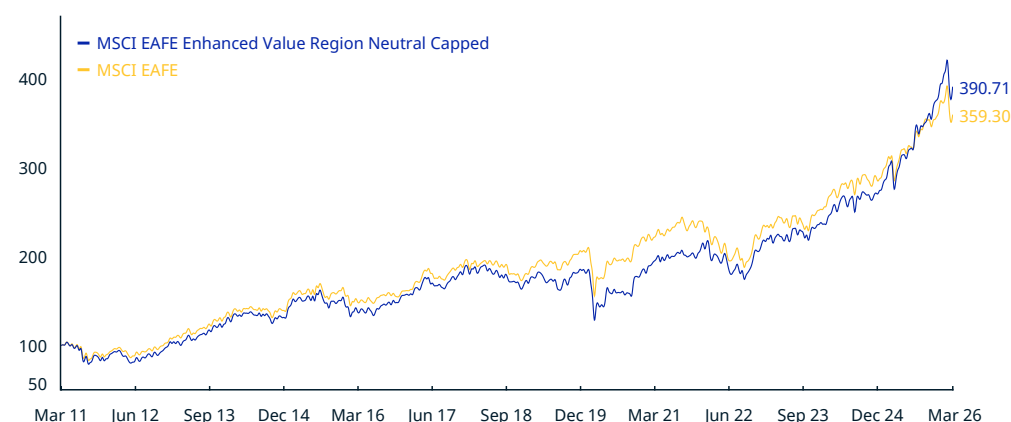


MSCI EAFE Enhanced Value Region Neutral Capped Index (CAD)

The MSCI EAFE Enhanced Value Region Neutral Capped Index is based on its parent index, MSCI EAFE Index, which includes large and mid-cap representation across 21 Developed Markets (DM) countries around the world, excluding the US and Canada, exhibiting overall value style characteristics. Region Neutrality is applied across three regions : Japan, Pacific ex Japan and Europe+Israel, with the weights of the defined regions set to match the region weights in the parent MSCI EAFE Index. The index is designed to represent the performance of securities that exhibit higher value characteristics relative to their peers within the corresponding GICS® sector. The value investment style characteristics for index construction are defined using three variables: Price-to-Book Value, Price-to-Forward Earnings and Enterprise Value-to-Cash flow from Operations. The index applies a 10% security capping, applied at each semi-annual rebalance.

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

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



ANNUAL PERFORMANCE (%)

| Year | MSCI EAFE Enhanced Value Region Neutral Capped | MSCI EAFE |
|------|--|-----------|
| 2025 | 38.29 | 25.07 |
| 2024 | 15.24 | 13.24 |
| 2023 | 15.41 | 15.07 |
| 2022 | 0.20 | -8.23 |
| 2021 | 14.13 | 10.32 |
| 2020 | -2.53 | 5.92 |
| 2019 | 10.23 | 15.85 |
| 2018 | -7.29 | -6.03 |
| 2017 | 15.58 | 16.82 |
| 2016 | 1.48 | -2.49 |
| 2015 | 17.01 | 18.95 |
| 2014 | 3.75 | 3.67 |
| 2013 | 30.64 | 31.02 |
| 2012 | 14.21 | 14.72 |

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 28, 1997 |
|--|-------|------|-------|------|------------|-------|-------|------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI EAFE Enhanced Value Region Neutral Capped | -7.08 | 3.70 | 30.73 | 3.70 | 21.13 | 14.98 | 11.00 | 8.81 | |
| MSCI EAFE | -8.20 | 0.55 | 17.59 | 0.55 | 14.79 | 10.19 | 9.21 | 5.63 | |

FUNDAMENTALS (MAR 31, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.53 | 13.97 | 11.03 | 1.23 |
| 2.82 | 17.33 | 14.86 | 2.14 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 28, 1997 – MAR 31, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | MAXIMUM DRAWDOWN | |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | (%) | Period YYYY-MM-DD |
| MSCI EAFE Enhanced Value Region Neutral Capped | 1.07 | 4.94 | 16.89 | 10.73 | 11.98 | 13.26 | 52.48 | 2007-07-13–2009-03-09 |
| MSCI EAFE | 1.00 | 0.00 | 2.81 | 10.28 | 11.73 | 11.49 | 50.68 | 2007-04-18–2009-03-09 |

¹ Last 12 months

² Based on monthly net returns data

MSCI EAFE Enhanced Value Region Neutral Capped Index (CAD)

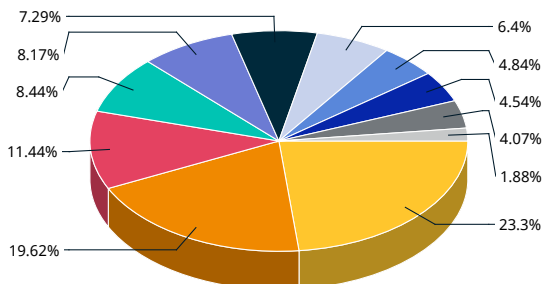
INDEX CHARACTERISTICS

| | MSCI EAFE Enhanced Value Region Neutral Capped | MSCI EAFE |
|-------------------------------|--|-----------|
| Number of Constituents | 270 | 690 |
| | Weight (%) | |
| Largest | 3.13 | 2.50 |
| Smallest | 0.02 | 0.01 |
| Average | 0.37 | 0.14 |
| Median | 0.20 | 0.07 |

TOP 10 CONSTITUENTS

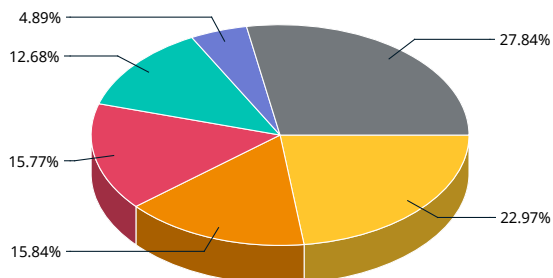
| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------------|---------|---------------|----------------------|--------------|
| BRITISH AMERICAN TOBACCO | GB | 3.13 | 0.63 | Cons Staples |
| SANOFI | FR | 2.61 | 0.52 | Health Care |
| BAYER | DE | 2.08 | 0.22 | Health Care |
| VINCI | FR | 2.00 | 0.37 | Industrials |
| HSBC HOLDINGS (GB) | GB | 1.98 | 1.38 | Financials |
| REPSOL | ES | 1.94 | 0.16 | Energy |
| GSK | GB | 1.79 | 0.55 | Health Care |
| ENI | IT | 1.63 | 0.29 | Energy |
| BNP PARIBAS | FR | 1.62 | 0.47 | Financials |
| NOKIA CORP | FI | 1.57 | 0.21 | Info Tech |
| Total | | 20.36 | 4.80 | |

SECTOR WEIGHTS



- Financials 23.3%
- Industrials 19.62%
- Health Care 11.44%
- Consumer Discretionary 8.44%
- Information Technology 8.17%
- Consumer Staples 7.29%
- Materials 6.4%
- Communication Services 4.84%
- Energy 4.54%
- Utilities 4.07%
- Real Estate 1.88%

COUNTRY WEIGHTS



- Japan 22.97%
- United Kingdom 15.84%
- France 15.77%
- Germany 12.68%
- Spain 4.89%
- Other 27.84%

* 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 Enhanced Value Region Neutral Capped Index was launched on Sep 26, 2017. 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.

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.

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