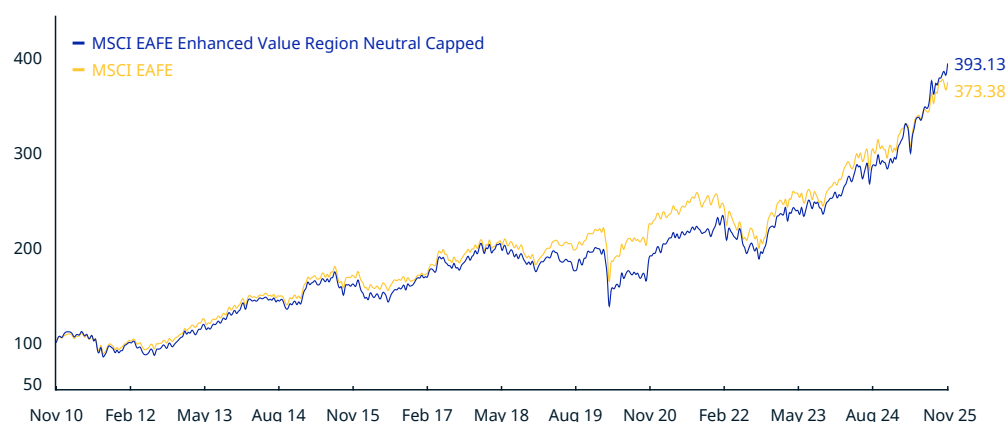


MSCI EAFE Enhanced Value Region Neutral Capped Index (CAD)

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) (NOV 2010 – NOV 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI EAFE Enhanced Value Region Neutral Capped | MSCI EAFE |
|------|--|-----------|
| 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 |
| 2011 | -13.35 | -9.97 |

INDEX PERFORMANCE – NET RETURNS (%) (NOV 28, 2025)

| | 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 | 2.87 | 8.02 | 37.23 | 34.31 | 21.51 | 16.05 | 9.34 | 8.66 | |
| MSCI EAFE | 0.11 | 5.35 | 23.96 | 23.49 | 17.19 | 10.88 | 8.21 | 5.63 | |

FUNDAMENTALS (NOV 28, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.76 | 13.62 | 10.82 | 1.18 |
| 2.78 | 17.30 | 15.36 | 2.17 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 28, 1997 – NOV 28, 2025)

| | 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 | 4.96 | 17.24 | 9.34 | 11.17 | 13.23 | 52.48 | 2007-07-13–2009-03-09 |
| MSCI EAFE | 1.00 | 0.00 | 3.34 | 8.78 | 10.78 | 11.40 | 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)

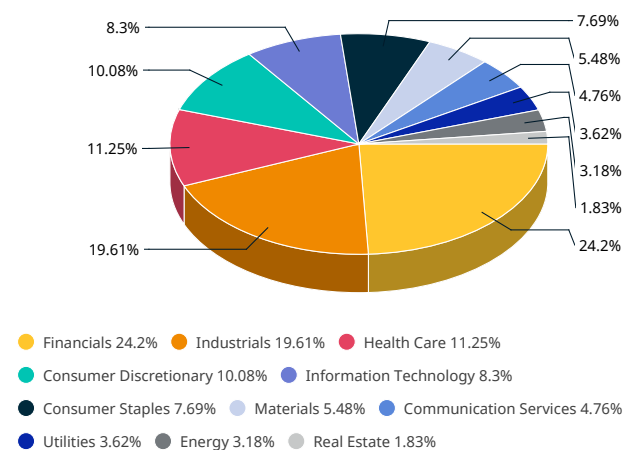
INDEX CHARACTERISTICS

| | MSCI EAFE Enhanced Value Region Neutral Capped | MSCI EAFE |
|-------------------------------|---|-----------|
| Number of Constituents | 275 | 694 |
| | Weight (%) | |
| Largest | 3.35 | 2.05 |
| Smallest | 0.01 | 0.01 |
| Average | 0.36 | 0.14 |
| Median | 0.21 | 0.07 |

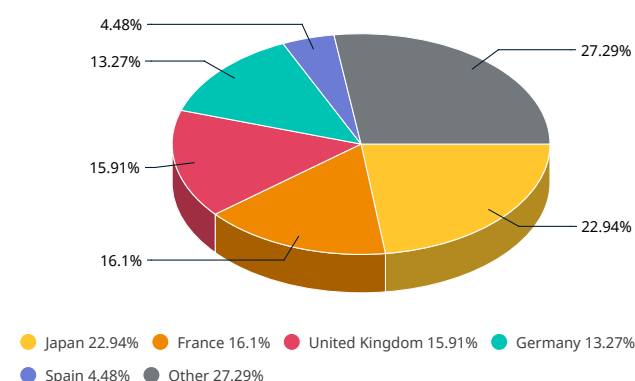
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|--------------------------|---------|------------------|----------------------------|--------------|
| BRITISH AMERICAN TOBACCO | GB | 3.35 | 0.64 | Cons Staples |
| SANOFI | FR | 2.88 | 0.55 | Health Care |
| VINCI | FR | 2.03 | 0.36 | Industrials |
| HSBC HOLDINGS (GB) | GB | 1.84 | 1.23 | Financials |
| BAYER | DE | 1.71 | 0.17 | Health Care |
| GSK | GB | 1.65 | 0.49 | Health Care |
| TOYOTA MOTOR CORP | JP | 1.59 | 0.96 | Cons Discr |
| BNP PARIBAS | FR | 1.56 | 0.43 | Financials |
| SAINT-GOBAIN | FR | 1.55 | 0.23 | Industrials |
| BANCO SANTANDER | ES | 1.50 | 0.80 | Financials |
| Total | | 19.65 | 5.86 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



* 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

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