

MSCI Canada IMI Extended ESG Focus Index (CAD)

The MSCI Canada IMI Extended ESG Focus Index is based on MSCI Canada IMI Index, its parent index, which includes large, mid and small-cap securities across the Canadian equity markets. The Index is designed to maximize exposure to positive environmental, social and governance (ESG) factors while exhibiting risk and return characteristics similar to those of the MSCI Canada IMI Index. The index is constructed by selecting constituents from MSCI Canada IMI Index through an optimization process that aims to maximize exposure to ESG factors for a target tracking error budget set to 100bps under certain constraints. The index is sector-diversified and targets companies with high ESG ratings in each sector. Tobacco, Controversial Weapons and Producers of or ties with Civilian Firearms are not eligible for inclusion.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (NOV 2014 – JAN 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI Canada IMI Extended ESG | MSCI Canada IMI |
|------|------------------------------|-----------------|
| 2025 | 29.82 | 32.23 |
| 2024 | 22.47 | 22.02 |
| 2023 | 9.45 | 11.36 |
| 2022 | -8.06 | -6.45 |
| 2021 | 23.95 | 24.51 |
| 2020 | 4.60 | 5.02 |
| 2019 | 19.85 | 21.43 |
| 2018 | -9.20 | -10.20 |
| 2017 | 8.69 | 8.03 |
| 2016 | 23.12 | 21.06 |
| 2015 | -9.83 | -9.74 |

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

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|------------------------------|------|------|-------|------|------------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Nov 25, 2014 |
| MSCI Canada IMI Extended ESG | 0.81 | 5.62 | 27.05 | 0.81 | 17.85 | 14.99 | 11.99 | 9.15 |
| MSCI Canada IMI | 0.83 | 6.22 | 29.11 | 0.83 | 19.04 | 16.23 | 12.37 | 9.53 |

FUNDAMENTALS (JAN 30, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.27 | 22.74 | 16.74 | 2.56 |
| 2.23 | 21.93 | 16.71 | 2.57 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – 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 Canada IMI Extended ESG | 1.00 | 1.07 | 23.77 | 10.81 | 12.25 | 13.14 | 37.43 | 2020-02-20–2020-03-23 |
| MSCI Canada IMI | 1.00 | 0.00 | 1.63 | 10.74 | 12.15 | 13.09 | 37.57 | 2020-02-20–2020-03-23 |

¹ Last 12 months

² Based on monthly net returns data

MSCI Canada IMI Extended ESG Focus Index (CAD)

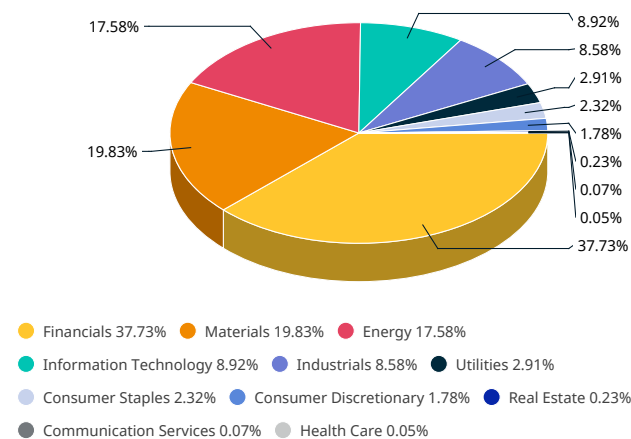
INDEX CHARACTERISTICS

| | MSCI Canada IMI Extended ESG | MSCI Canada IMI |
|-------------------------------|---------------------------------|-----------------|
| Number of Constituents | 125 | 264 |
| | Weight (%) | |
| Largest | 7.08 | 7.14 |
| Smallest | 0.04 | 0.01 |
| Average | 0.80 | 0.38 |
| Median | 0.31 | 0.08 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------------|------------------|----------------------------|------------|
| ROYAL BANK OF CANADA | 7.08 | 7.14 | Financials |
| SHOPIFY A | 4.96 | 4.89 | Info Tech |
| TORONTO-DOMINION BANK | 4.52 | 4.85 | Financials |
| BANK NOVA SCOTIA | 4.12 | 2.83 | Financials |
| CANADIAN IMPERIAL BANK | 3.51 | 2.62 | Financials |
| ENBRIDGE | 3.44 | 3.25 | Energy |
| AGNICO EAGLE MINES | 3.29 | 2.91 | Materials |
| MANULIFE FINANCIAL CORP | 3.12 | 1.97 | Financials |
| BROOKFIELD CORP A | 2.94 | 2.86 | Financials |
| WHEATON PRECIOUS METALS | 2.94 | 1.82 | Materials |
| Total | 39.91 | 35.14 | |

SECTOR WEIGHTS



The MSCI Canada IMI Extended ESG Focus Index was launched on Dec 28, 2018. 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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