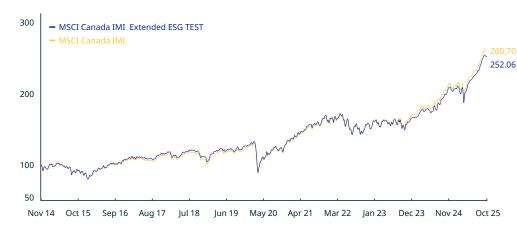
MSCI Canada IMI Extended ESG Focus Index (CAD)

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 – OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada IMI Extended ESG TEST	MSCI Canada IMI
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

FUNDAMENTALS (OCT 31, 2025)

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

ANNUALIZED 10 Yr Since Nov 25, 2014 1 Yr YTD 3 Yr Div Yld (%) P/E Fwd P/BV 3 Мо **MSCI Canada IMI Extended** 0.55 28.98 17.00 11.21 23.90 18.41 16.50 10.74 8.82 2.39 21.57 2.43 **ESG TEST MSCI Canada IMI** 1.09 12.20 29.66 25.53 19.68 17.56 2.33 21.61 16.83 2.48

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 - OCT 31, 2025)

		Tracking Error (%)	Turnover (%) 1	ANNUALIZED STD DEV (%) 2		MAXIMUM DRAWDOWN		
	Beta			3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Canada IMI Extended ESG TEST	1.01	1.07	21.87	12.08	12.95	13.23	37.43	2020-02-20—2020-03-23
MSCI Canada IMI	1.00	0.00	1.49	12.01	12.83	13.15	37.57	2020-02-20-2020-03-23
		1 Last 12 months	² Based on	monthly net ret	urns data			



MSCI Canada IMI Extended ESG Focus Index (CAD)

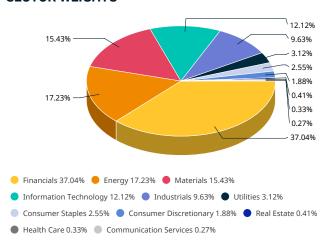
INDEX CHARACTERISTICS

MSCI Canada IMI Extended ESG TEST	MSCI Canada IMI			
120	265			
Weight (%)				
7.27	7.04			
0.04	0.01			
0.83	0.38			
0.35	0.08			
	### Table 120 Weig			

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SHOPIFY A	7.27	7.04	Info Tech
ROYAL BANK OF CANADA	6.62	6.85	Financials
TORONTO-DOMINION BANK	4.76	4.69	Financials
BANK NOVA SCOTIA	4.60	2.71	Financials
ENBRIDGE	3.69	3.37	Energy
BROOKFIELD CORP A	3.51	3.13	Financials
AGNICO EAGLE MINES	3.50	2.68	Materials
SUN LIFE FINANCIAL	2.81	1.14	Financials
NATIONAL BANK OF CANADA	2.79	1.45	Financials
WHEATON PRECIOUS METALS	2.78	1.45	Materials
Total	42.33	34.51	

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.



OCT 31, 2025 Index Factsheet

ABOUT MSCI

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