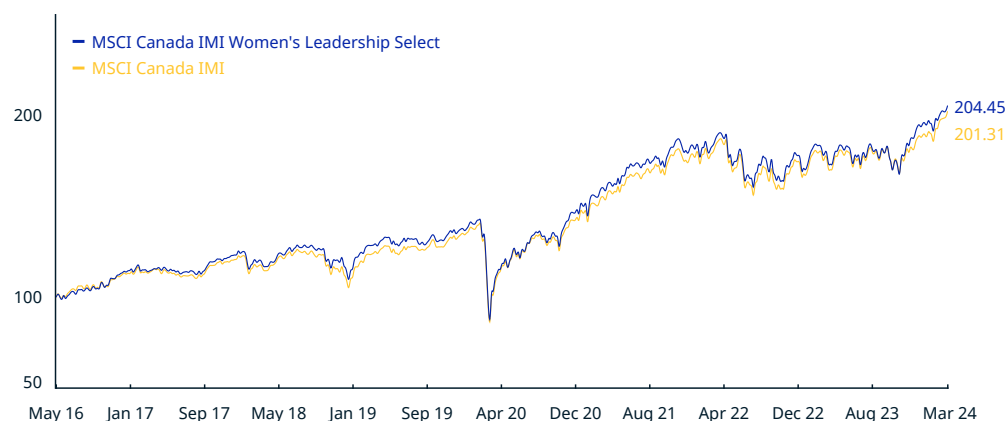


# MSCI Canada IMI Women's Leadership Select Index (CAD)

The MSCI Canada IMI Women's Leadership Select Index is based on the MSCI Canada IMI Index, its parent index which includes large, mid and small-cap stocks across the Canadian equity markets. The MSCI Canada IMI Women's Leadership Select Index aims to represent the performance of companies that exhibit a commitment towards gender diversity among their board of directors and among the executive leadership positions. The index aims to include companies which are leaders in Canada in terms of female representation in Board and in executive leadership positions.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (CAD) (MAY 2016 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Canada IMI Women's Leadership Select	MSCI Canada IMI
2023	13.90	12.29
2022	-6.57	-5.73
2021	25.41	25.35
2020	6.75	5.87
2019	19.49	22.35
2018	-7.63	-9.52
2017	10.10	8.78

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2016
MSCI Canada IMI Women's Leadership Select	3.88	5.28	15.03	5.28	8.90	9.82	na	9.56
MSCI Canada IMI	4.36	6.97	14.85	6.97	9.45	10.25	na	9.34

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.27	17.72	15.12	2.01
2.98	16.80	14.48	1.95

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2016 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Canada IMI Women's Leadership Select	1.00	1.88	40.11	14.06	16.17	na	37.54	2020-02-20–2020-03-23
MSCI Canada IMI	1.00	0.00	2.06	13.46	15.98	na	37.52	2020-02-20–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

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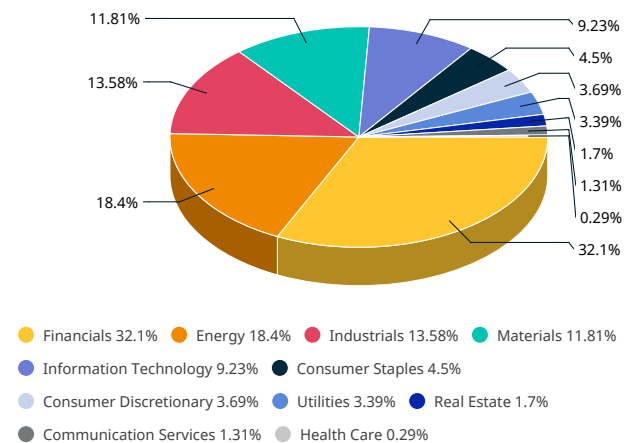
### INDEX CHARACTERISTICS

	MSCI Canada IMI Women's Leadership Select	MSCI Canada IMI
<b>Number of Constituents</b>	131	299
	<b>Weight (%)</b>	
<b>Largest</b>	8.59	6.25
<b>Smallest</b>	0.01	0.01
<b>Average</b>	0.76	0.33
<b>Median</b>	0.18	0.07

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ENBRIDGE	8.59	3.38	Energy
ROYAL BANK OF CANADA	7.98	6.25	Financials
TORONTO-DOMINION BANK	6.02	4.72	Financials
SHOPIFY A	5.37	4.10	Info Tech
CP KANSAS CITY	4.80	3.62	Industrials
TC ENERGY CORPORATION	4.66	1.84	Energy
CANADIAN NATL RAILWAY	4.20	3.17	Industrials
BANK MONTREAL	3.96	3.10	Financials
BROOKFIELD CORP A	3.27	2.56	Financials
CONSTELLATION SOFTWARE	3.17	2.42	Info Tech
<b>Total</b>	<b>52.02</b>	<b>35.15</b>	

### SECTOR WEIGHTS



The MSCI Canada IMI Women's Leadership Select Index was launched on Feb 22, 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.

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