

MSCI Canada IMI Extended ESG Leaders 10% Issuer Capped Index (CAD)

The MSCI Canada IMI Extended ESG Leaders 10% Issuer Capped Index captures large, mid and small-cap stocks of the Canadian equity markets. The Index aims to provide exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and is designed for investors seeking a broad, diversified sustainability benchmark with relatively low tracking error to the underlying equity market. The index also excludes companies with ties to Civilian Firearms. The index further diversified by capping the maximum weight of any issuer in the MSCI Canada IMI ESG Leaders Index at 10%. The excess weight of the capped issuers is distributed among the remaining constituents in proportion of their existing weights in the index.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (CAD) (MAY 2013 – APR 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada IMI Extended ESG Leaders 10% Issuer Capped	MSCI Canada IMI
2024	19.80	22.93
2023	14.49	12.29
2022	-14.48	-5.73
2021	24.78	25.35
2020	9.78	5.87
2019	17.54	22.35
2018	-9.27	-9.52
2017	8.68	8.78
2016	29.63	21.94
2015	-5.93	-9.07
2014	6.69	9.79

INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2013
MSCI Canada IMI Extended ESG Leaders 10% Issuer Capped	0.77	-1.46	20.71	2.78	9.08	13.64	8.15	8.96
MSCI Canada IMI	0.02	-1.91	18.52	1.36	10.24	14.95	8.30	9.11

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.45	21.94	15.32	2.10
2.81	20.23	14.77	2.03

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – APR 30, 2025)

	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 Leaders 10% Issuer Capped	1.09	3.09	10.42	15.29	14.18	14.61	37.62	2020-02-20–2020-03-23
MSCI Canada IMI	1.00	0.00	1.54	13.61	12.80	13.16	37.52	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

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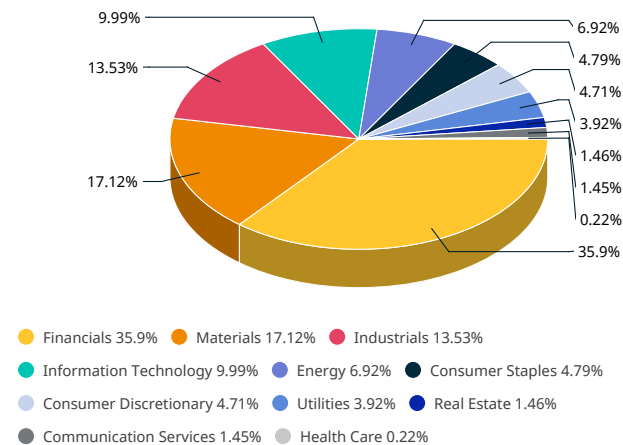
INDEX CHARACTERISTICS

	MSCI Canada IMI Extended ESG Leaders 10% Issuer Capped	MSCI Canada IMI
Number of Constituents	109	274
	Weight (%)	
Largest	9.13	6.78
Smallest	0.01	0.01
Average	0.92	0.36
Median	0.23	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TORONTO-DOMINION BANK	9.13	4.47	Financials
SHOPIFY A	7.34	4.61	Info Tech
BROOKFIELD CORP A	6.00	2.94	Financials
BANK MONTREAL	5.71	2.80	Financials
BANK NOVA SCOTIA	5.08	2.49	Financials
AGNICO EAGLE MINES	4.81	2.36	Materials
CANADIAN NATL RAILWAY	4.23	2.07	Industrials
INTACT FINANCIAL	3.23	1.58	Financials
ALIMENTATION COUCHE	3.23	1.58	Cons Staples
WHEATON PRECIOUS METALS	3.09	1.51	Materials
Total	51.86	26.41	

SECTOR WEIGHTS



The MSCI Canada IMI Extended ESG Leaders 10% Issuer Capped Index was launched on Jul 23, 2020. 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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