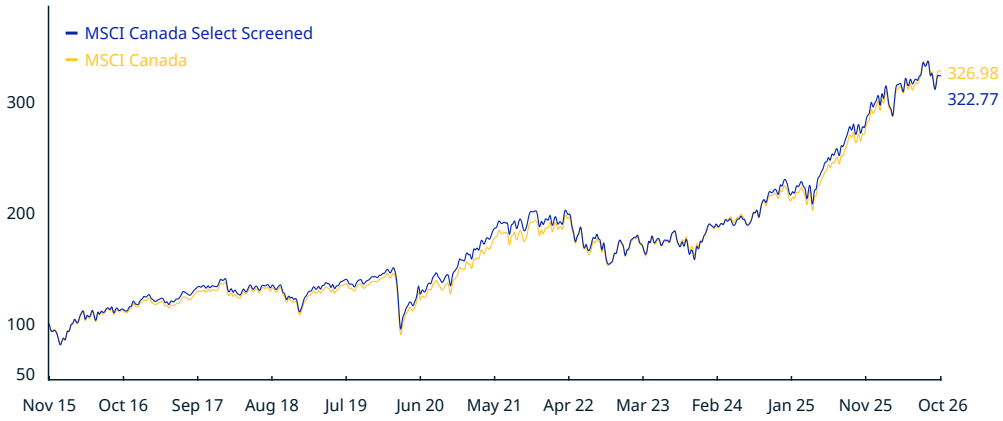
MSCI Canada Select Screened Index (USD)

The MSCI Canada Select Screened Index is based on the MSCI Canada Index, its parent index, and includes large and mid-cap securities of the Canadian equity markets. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of ´CCC´, that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (NOV 2015 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada Select Screened	MSCI Canada
2025	36.04	36.47
2024	14.38	11.89
2023	15.23	15.44
2022	-16.00	-12.87
2021	24.64	25.98
2020	8.15	5.32
2019	27.72	27.50
2018	-17.46	-17.20
2017	17.04	16.07
2016	27.69	24.56

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015
MSCI Canada Select Screened	3.04	0.98	16.40	9.38	26.97	10.26	11.13	11.32
MSCI Canada	3.79	2.43	21.38	13.10	26.73	11.59	11.40	11.46

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Canada Select Screened	2.20	21.13	16.82	2.82
MSCI Canada	2.14	19.93	15.87	2.78

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – OCT 30, 2026)

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	(%)	Period YYYY-MM-DD
MSCI Canada Select Screened	1.00	1.88	5.30	14.11	16.91	17.29	1.46	0.44	0.56	0.58	41.44	2020-02-20—2020-03-23
MSCI Canada	1.00	0.00	2.14	13.15	16.26	17.24	1.55	0.53	0.57	0.59	42.55	2020-02-20—2020-03-23

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Canada Select Screened Index (USD)

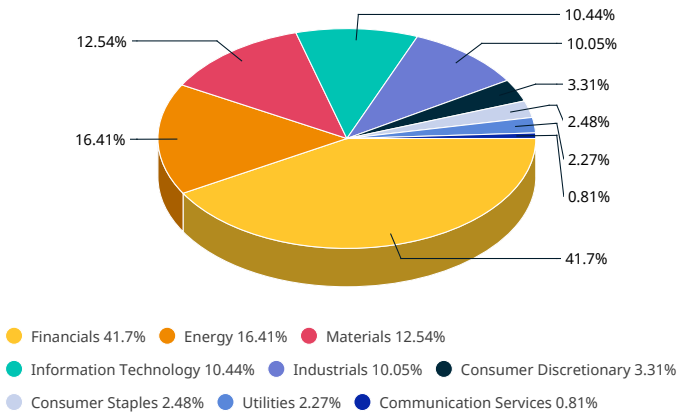
INDEX CHARACTERISTICS

	MSCI Canada Select Screened	MSCI Canada
Number of Constituents	71	80
	Weight (%)	
Largest	9.42	9.14
Smallest	0.14	0.13
Average	1.41	1.25
Median	0.64	0.57

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROYAL BANK OF CANADA	9.42	9.14	Financials
SHOPIFY A	6.95	6.20	Info Tech
TORONTO-DOMINION BANK	6.88	6.68	Financials
ENBRIDGE	6.56	3.50	Energy
TC ENERGY CORPORATION	4.08	2.18	Energy
BANK MONTREAL	3.91	3.79	Financials
BANK NOVA SCOTIA	3.84	3.73	Financials
CANADIAN IMPERIAL BANK	3.56	3.45	Financials
AGNICO EAGLE MINES	3.39	2.72	Materials
CP KANSAS CITY	2.88	2.58	Industrials
Total	51.48	43.97	

SECTOR WEIGHTS



The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI Canada Select Screened Index was launched on Apr 06, 2022. 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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