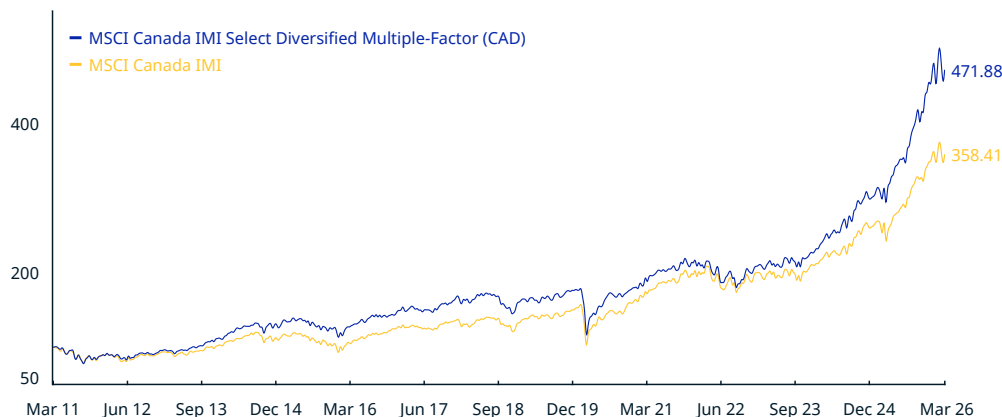


MSCI Canada IMI Select Diversified Multiple-Factor (CAD) Index (CAD)

The **MSCI Canada IMI Select Diversified Multiple-Factor (CAD) Index** captures large, mid and small-cap stocks of the Canadian equity market. The index is calculated by optimizing the MSCI Canada IMI Index, its parent index, in CAD, to maximize exposure to four factors – Value, Momentum, Quality and Low Size – while maintaining a risk profile similar to that of the underlying parent index.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (CAD) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

| Year | MSCI Canada IMI Select Diversified Multiple-Factor (CAD) | MSCI Canada IMI |
|------|--|-----------------|
| 2025 | 50.46 | 33.10 |
| 2024 | 31.44 | 22.93 |
| 2023 | 14.03 | 12.29 |
| 2022 | -7.40 | -5.73 |
| 2021 | 21.23 | 25.35 |
| 2020 | 0.59 | 5.87 |
| 2019 | 19.22 | 22.35 |
| 2018 | -9.70 | -9.52 |
| 2017 | 13.60 | 8.78 |
| 2016 | 15.65 | 21.94 |
| 2015 | -4.99 | -9.07 |
| 2014 | 16.82 | 9.79 |
| 2013 | 21.23 | 12.77 |
| 2012 | 7.92 | 6.47 |

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 31, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since Nov 30, 1998 |
|--|-------|------|-------|------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI Canada IMI Select Diversified Multiple-Factor (CAD) | -5.88 | 4.94 | 49.28 | 4.94 | 31.11 | 20.12 | 13.81 | 12.75 | |
| MSCI Canada IMI | -4.47 | 3.97 | 36.56 | 3.97 | 22.24 | 15.83 | 12.89 | 9.47 | |

FUNDAMENTALS (MAR 31, 2026)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.24 | 15.81 | 12.27 | 1.95 |
| 2.24 | 21.27 | 16.09 | 2.61 |

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAR 31, 2026)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|----------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI Canada IMI Select Diversified Multiple-Factor (CAD) | 0.95 | 5.86 | 39.86 | 11.90 | 12.80 | 13.94 | 51.63 | 2007-07-19–2008-11-20 |
| MSCI Canada IMI | 1.00 | 0.00 | 1.78 | 11.60 | 12.64 | 13.31 | 49.19 | 2008-06-18–2008-11-20 |

¹ Last 12 months

² Based on monthly gross returns data

MSCI Canada IMI Select Diversified Multiple-Factor (CAD) Index (CAD)

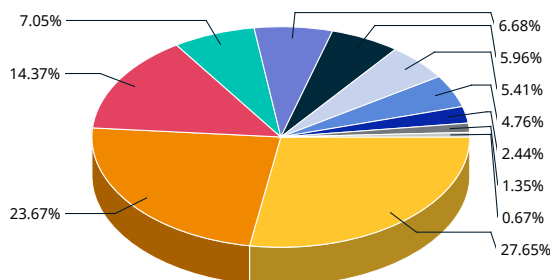
INDEX CHARACTERISTICS

| | MSCI Canada IMI Select Diversified Multiple-Factor (CAD) | MSCI Canada IMI |
|-------------------------------|--|-----------------|
| Number of Constituents | 73 | 270 |
| Weight (%) | | |
| Largest | 4.54 | 6.87 |
| Smallest | 0.08 | 0.01 |
| Average | 1.37 | 0.37 |
| Median | 0.89 | 0.08 |

TOP 10 CONSTITUENTS

| | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------------|---------------|----------------------|-------------|
| KINROSS GOLD CORP | 4.54 | 1.12 | Materials |
| FAIRFAX FINANCIAL HLDGS | 4.16 | 1.07 | Financials |
| ROYAL BANK OF CANADA | 3.98 | 6.87 | Financials |
| FORTIS | 3.93 | 0.86 | Utilities |
| DPM METALS | 3.66 | 0.24 | Materials |
| MAGNA INTERNATIONAL | 3.66 | 0.45 | Cons Discr |
| ALTAGAS | 3.59 | 0.33 | Utilities |
| FINNING INTL | 3.46 | 0.25 | Industrials |
| OCEANAGOLD CORP | 3.39 | 0.22 | Materials |
| MANULIFE FINANCIAL CORP | 3.01 | 1.76 | Financials |
| Total | 37.40 | 13.17 | |

SECTOR WEIGHTS



- Materials 27.65%
- Financials 23.67%
- Utilities 14.37%
- Energy 7.05%
- Industrials 6.68%
- Consumer Staples 5.96%
- Consumer Discretionary 5.41%
- Information Technology 4.76%
- Real Estate 2.44%
- Communication Services 1.35%
- Health Care 0.67%

The MSCI Canada IMI Select Diversified Multiple-Factor (CAD) Index was launched on Aug 13, 2015. 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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