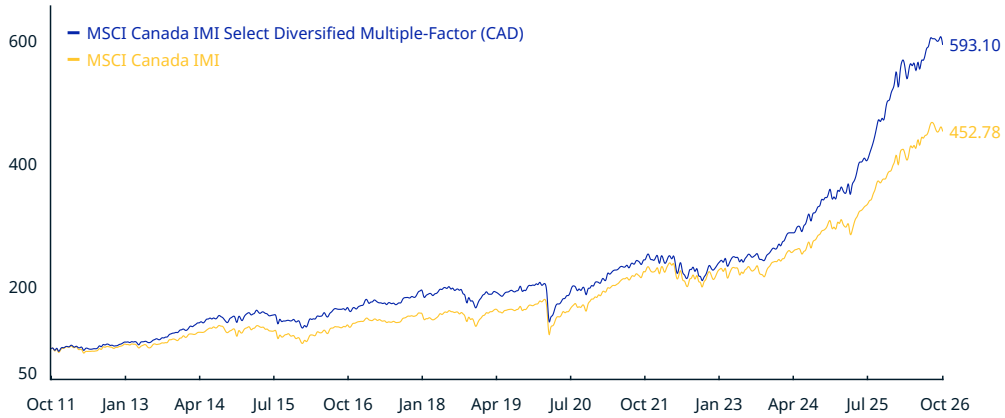
MSCI Canada IMI Select Diversified Multiple-Factor (CAD) Index (CAD)

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) (OCT 2011 – OCT 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 (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Nov 30, 1998
MSCI Canada IMI Select Diversified Multiple-Factor (CAD)	-0.57	2.11	25.97	14.01	34.62	19.47	13.69	12.81
MSCI Canada IMI	1.07	1.76	20.85	14.60	27.86	14.99	12.69	9.65

FUNDAMENTALS (OCT 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.09	15.13	12.80	2.02
2.08	20.48	15.41	2.69

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

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI Canada IMI Select Diversified Multiple-Factor (CAD)	0.95	5.86	40.01	11.02	12.72	13.85	51.63	2007-07-19—2008-11-20
MSCI Canada IMI	1.00	0.00	2.48	10.29	12.59	13.36	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)

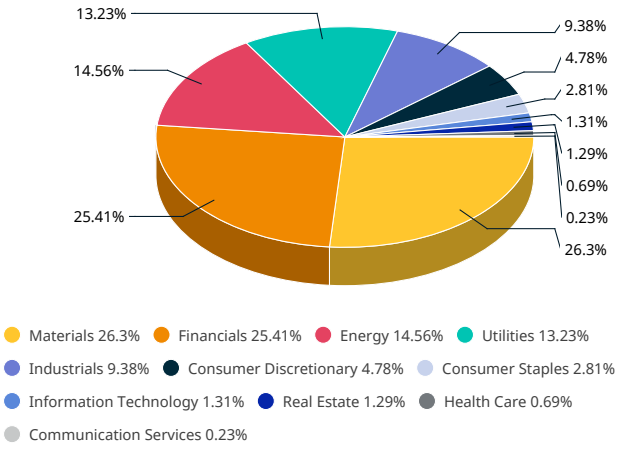
INDEX CHARACTERISTICS

	MSCI Canada IMI Select Diversified Multiple-Factor (CAD)	MSCI Canada IMI
Number of Constituents	77	269
	Weight (%)	
Largest	5.67	8.02
Smallest	0.00	0.00
Average	1.30	0.37
Median	0.86	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SUNCOR ENERGY	5.67	2.67	Energy
ROYAL BANK OF CANADA	4.84	8.02	Financials
FAIRFAX FINANCIAL HLDGS	4.19	0.96	Financials
FORTIS	3.89	0.85	Utilities
MAGNA INTERNATIONAL	3.58	0.46	Cons Discr
CCL INDUSTRIES B	3.51	0.29	Materials
ALTAGAS	3.29	0.35	Utilities
IA FINANCIAL CORP	3.21	0.39	Financials
DPM METALS	3.11	0.22	Materials
MANULIFE FINANCIAL CORP	3.05	2.11	Financials
Total	38.34	16.32	

SECTOR WEIGHTS



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

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