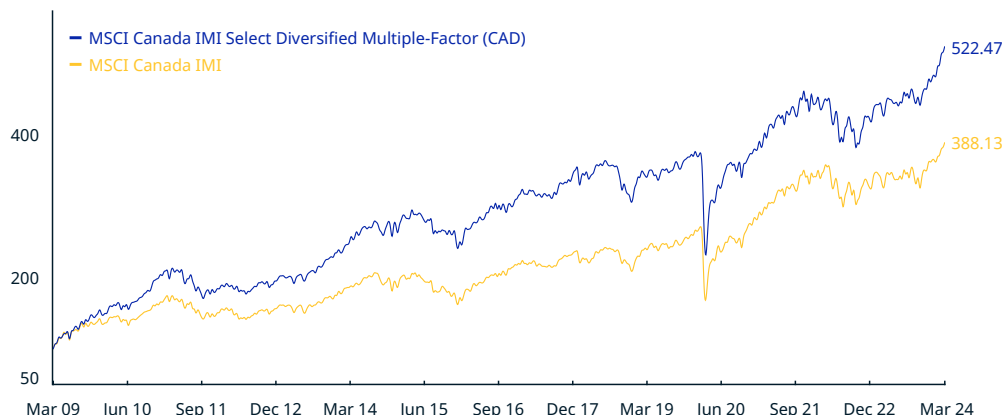


# MSCI Canada IMI Select Diversified Multiple-Factor (CAD) Index (CAD)

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 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Canada IMI Select Diversified Multiple-Factor (CAD)	MSCI Canada IMI
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
2011	-9.01	-10.36
2010	32.25	17.79

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

	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)	4.63	9.43	18.84	9.43	9.66	8.97	7.49	10.99
MSCI Canada IMI	4.36	6.97	14.85	6.97	9.45	10.25	7.58	8.26

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.42	13.17	11.37	1.62
2.98	16.80	14.48	1.95

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – 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 Select Diversified Multiple-Factor (CAD)	0.95	5.87	39.30	12.22	16.18	13.11	51.63	2007-07-19–2008-11-20
MSCI Canada IMI	1.00	0.00	2.06	13.46	15.98	13.04	49.19	2008-06-18–2008-11-20

<sup>1</sup> Last 12 months

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

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

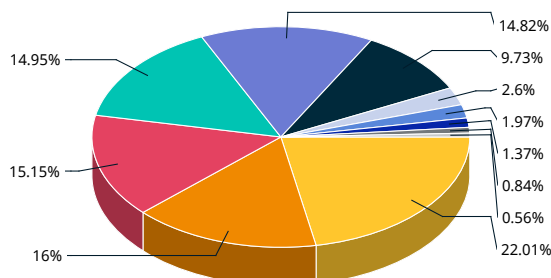
### INDEX CHARACTERISTICS

	MSCI Canada IMI Select Diversified Multiple- Factor (CAD)	MSCI Canada IMI
<b>Number of Constituents</b>	82	299
	<b>Weight (%)</b>	
<b>Largest</b>	5.50	6.25
<b>Smallest</b>	0.13	0.01
<b>Average</b>	1.22	0.33
<b>Median</b>	0.62	0.07

### TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
CONSTELLATION SOFTWARE	5.50	2.42	Info Tech
MANULIFE FINANCIAL CORP	5.39	1.99	Financials
FAIRFAX FINANCIAL HLDGS	4.20	1.01	Financials
LOBLAW	4.09	0.76	Cons Staples
CGI A	3.87	1.00	Info Tech
STANTEC	3.52	0.42	Industrials
CELESTICA SV	3.48	0.24	Info Tech
TOROMONT INDUSTRIES	3.42	0.35	Industrials
ALAMOS GOLD	3.29	0.26	Materials
ROYAL BANK OF CANADA	3.04	6.25	Financials
<b>Total</b>	<b>39.79</b>	<b>14.70</b>	

### SECTOR WEIGHTS



Financials 22.01%   Materials 16%   Information Technology 15.15%  
 Energy 14.95%   Industrials 14.82%   Consumer Staples 9.73%  
 Consumer Discretionary 2.6%   Real Estate 1.97%   Utilities 1.37%  
 Health Care 0.84%   Communication Services 0.56%

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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