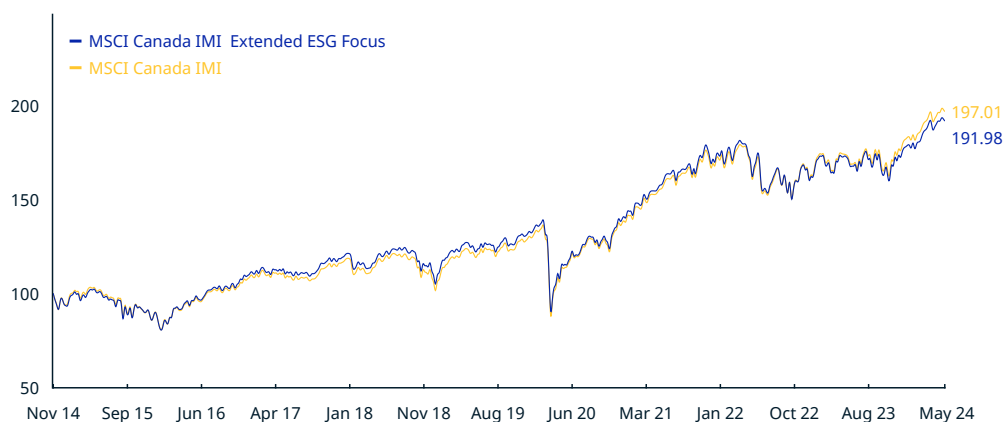


MSCI Canada IMI Extended ESG Focus Index (CAD)

The MSCI Canada IMI Extended ESG Focus Index is based on MSCI Canada IMI Index, its parent index, which includes large, mid and small-cap securities across the Canadian equity markets. The Index is designed to maximize exposure to positive environmental, social and governance (ESG) factors while exhibiting risk and return characteristics similar to those of the MSCI Canada IMI Index. The index is constructed by selecting constituents from MSCI Canada IMI Index through an optimization process that aims to maximize exposure to ESG factors for a target tracking error budget set to 100bps under certain constraints. The index is sector-diversified and targets companies with high ESG ratings in each sector. Tobacco, Controversial Weapons and Producers of or ties with Civilian Firearms are not eligible for inclusion.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (CAD) (NOV 2014 – MAY 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada IMI Extended ESG Focus	MSCI Canada IMI
2023	10.37	12.29
2022	-7.34	-5.73
2021	24.80	25.35
2020	5.45	5.87
2019	20.77	22.35
2018	-8.50	-9.52
2017	9.47	8.78
2016	24.04	21.94
2015	-9.10	-9.07

INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2014
					3 Yr	5 Yr	10 Yr	Since Nov 25, 2014	
MSCI Canada IMI Extended ESG Focus	2.45	5.52	16.82	7.78	6.29	9.45	na	7.09	
MSCI Canada IMI	2.83	5.47	18.88	8.11	7.73	10.56	na	7.38	

FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.08	19.59	14.49	1.93
2.97	17.98	14.06	1.94

INDEX RISK AND RETURN CHARACTERISTICS (NOV 25, 2014 – MAY 31, 2024)

	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 Focus	1.01	1.07	21.78	13.55	15.94	na	37.38	2020-02-20–2020-03-23
MSCI Canada IMI	1.00	0.00	2.06	13.46	15.88	na	37.52	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

MSCI Canada IMI Extended ESG Focus Index (CAD)

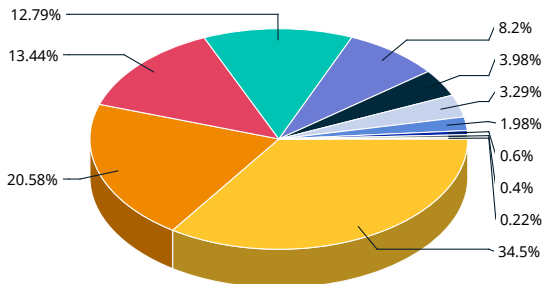
INDEX CHARACTERISTICS

	MSCI Canada IMI Extended ESG Focus	MSCI Canada IMI
Number of Constituents	118	298
	Weight (%)	
Largest	7.37	6.77
Smallest	0.04	0.00
Average	0.85	0.34
Median	0.38	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROYAL BANK OF CANADA	7.37	6.77	Financials
BANK NOVA SCOTIA	4.45	2.53	Financials
TORONTO-DOMINION BANK	4.45	4.37	Financials
CANADIAN NATL RAILWAY	4.16	3.06	Industrials
ENBRIDGE	3.77	3.42	Energy
NATIONAL BANK OF CANADA	3.41	1.27	Financials
SHOPIFY A	3.31	3.14	Info Tech
SUN LIFE FINANCIAL	2.72	1.29	Financials
WHEATON PRECIOUS METALS	2.61	1.09	Materials
BROOKFIELD CORP A	2.57	2.66	Financials
Total	38.82	29.63	

SECTOR WEIGHTS



- Financials 34.5%
- Energy 20.58%
- Industrials 13.44%
- Materials 12.79%
- Information Technology 8.2%
- Consumer Staples 3.98%
- Utilities 3.29%
- Consumer Discretionary 1.98%
- Real Estate 0.6%
- Health Care 0.4%
- Communication Services 0.22%

The MSCI Canada IMI Extended ESG Focus Index was launched on Dec 28, 2018. 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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