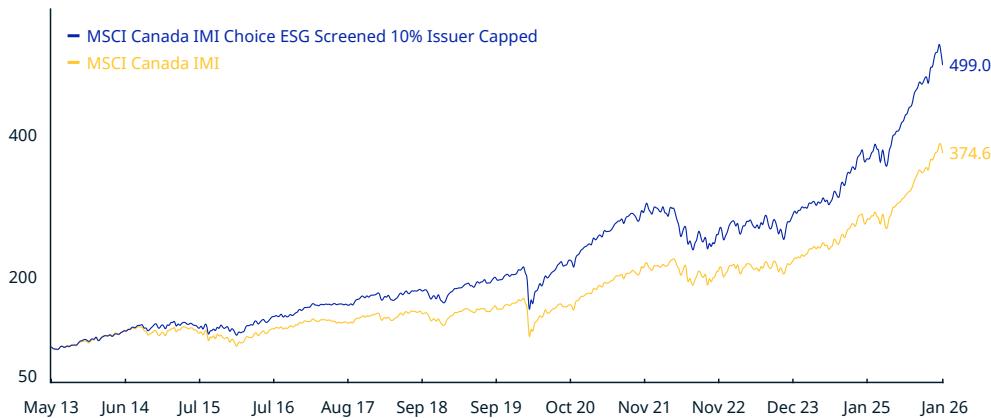


MSCI Canada IMI Choice ESG Screened 10% Issuer Capped Index (CAD)

The MSCI Canada IMI Choice ESG Screened 10% Issuer Capped Index is based on the MSCI Canada IMI Index, its parent index, and includes large, mid and small-cap securities of the Canadian equity markets. The index is a free float-adjusted market capitalization weighted index that is designed to reflect the performance of companies that have better Environmental, Social and Governance (ESG) ratings relative to their sector peers, and to exclude companies that are involved in controversies and controversial business activities. The Index is designed for investors seeking a benchmark comprised of companies with above-average ESG profiles while avoiding companies incompatible with their values. Constituent selection is based on research provided by MSCI ESG Research.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (CAD) (MAY 2013 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada IMI Choice ESG Screened 10% Issuer Capped	MSCI Canada IMI
2025	39.46	33.10
2024	24.54	22.93
2023	15.33	12.29
2022	-14.22	-5.73
2021	24.52	25.35
2020	18.26	5.87
2019	22.58	22.35
2018	-5.23	-9.52
2017	13.85	8.78
2016	22.20	21.94
2015	-4.90	-9.07
2014	17.37	9.79

INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 30, 2026)

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Canada IMI Choice ESG Screened 10% Issuer Capped	-2.17	3.59	30.94	-2.17	21.55	16.11	15.05	13.52	2.10	21.15	16.14	2.60
MSCI Canada IMI	0.88	6.37	29.94	0.88	19.92	17.08	13.20	10.98	2.23	21.93	16.71	2.57

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – JAN 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Canada IMI Choice ESG Screened 10% Issuer Capped	0.93	4.01	10.18	12.48	13.45	12.95	33.23	2020-02-20–2020-03-23
MSCI Canada IMI	1.00	0.00	1.63	10.74	12.15	13.09	37.52	2020-02-20–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

MSCI Canada IMI Choice ESG Screened 10% Issuer Capped Index (CAD)

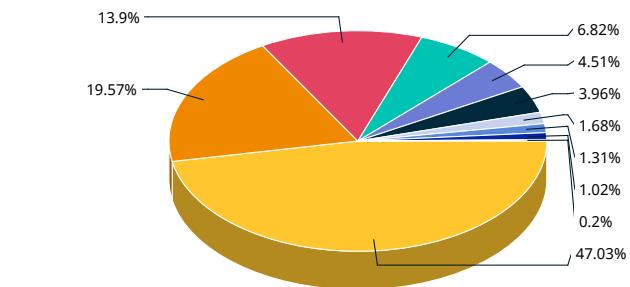
INDEX CHARACTERISTICS

	MSCI Canada IMI Choice ESG Screened 10% Issuer Capped	MSCI Canada IMI
Number of Constituents	147	264
	Weight (%)	
Largest	10.64	7.14
Smallest	0.01	0.01
Average	0.68	0.38
Median	0.17	0.08

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROYAL BANK OF CANADA	10.64	7.14	Financials
TORONTO-DOMINION BANK	8.87	4.85	Financials
SHOPIFY A	7.97	4.89	Info Tech
BANK MONTREAL	5.43	2.97	Financials
BANK NOVA SCOTIA	5.18	2.83	Financials
CANADIAN IMPERIAL BANK	4.80	2.62	Financials
WHEATON PRECIOUS METALS	3.34	1.82	Materials
NATIONAL BANK OF CANADA	2.61	1.42	Financials
CONSTELLATION SOFTWARE	2.07	1.13	Info Tech
DOLLARAMA	2.06	1.13	Cons Discr
Total	52.98	30.80	

SECTOR WEIGHTS



- Financials 47.03% ● Materials 19.57% ● Information Technology 13.9%
- Industrials 6.82% ● Consumer Discretionary 4.51% ● Consumer Staples 3.96%
- Real Estate 1.68% ● Communication Services 1.31% ● Utilities 1.02%
- Health Care 0.2%

The MSCI Canada IMI Choice ESG Screened 10% Issuer Capped Index was launched on Jan 14, 2020. Data prior to the launch date is back-tested (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.

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