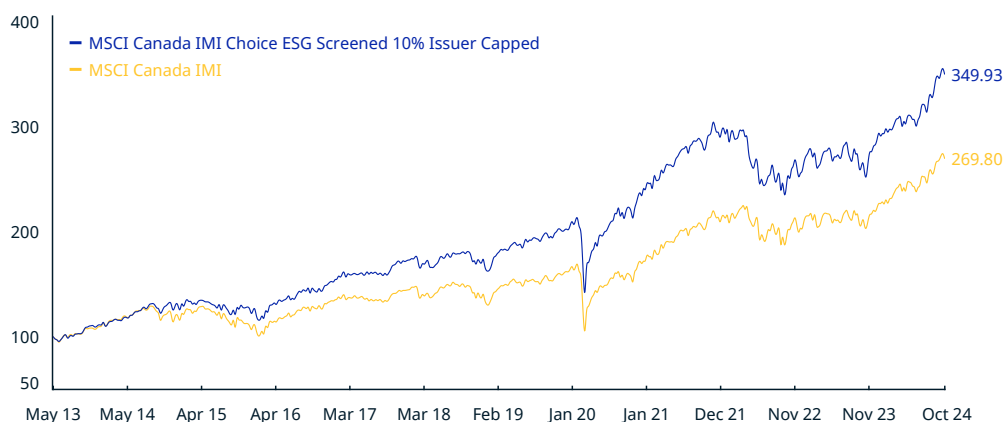


MSCI Canada IMI Choice ESG Screened 10% Issuer Capped Index (CAD)

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 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Canada IMI Choice ESG Screened 10% Issuer Capped	MSCI Canada IMI
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 (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Canada IMI Choice ESG Screened 10% Issuer Capped	0.71	7.94	38.82	19.16	6.46	12.19	10.58	11.58	
MSCI Canada IMI	1.04	5.44	32.51	18.87	8.42	11.79	8.38	9.07	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.63	20.45	14.99	2.14
2.78	19.70	14.73	2.05

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – OCT 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 Choice ESG Screened 10% Issuer Capped	0.92	3.96	4.56	14.92	15.77	12.76	33.23	2020-02-20–2020-03-23
MSCI Canada IMI	1.00	0.00	1.87	13.53	16.04	13.01	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)

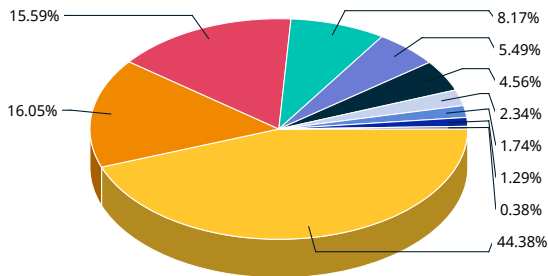
INDEX CHARACTERISTICS

	MSCI Canada IMI Choice ESG Screened 10% Issuer Capped	MSCI Canada IMI
Number of Constituents	160	288
Weight (%)		
Largest	10.34	7.10
Smallest	0.01	0.00
Average	0.63	0.35
Median	0.13	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROYAL BANK OF CANADA	10.34	7.10	Financials
TORONTO-DOMINION BANK	7.07	4.01	Financials
SHOPIFY A	6.93	3.93	Info Tech
BANK MONTREAL	4.87	2.76	Financials
BANK NOVA SCOTIA	4.64	2.63	Financials
CONSTELLATION SOFTWARE	4.45	2.52	Info Tech
CANADIAN IMPERIAL BANK	4.32	2.45	Financials
AGNICO EAGLE MINES	3.15	1.78	Materials
INTACT FINANCIAL	2.49	1.41	Financials
NATIONAL BANK OF CANADA	2.37	1.34	Financials
Total	50.62	29.94	

SECTOR WEIGHTS



- Financials 44.38%
- Materials 16.05%
- Information Technology 15.59%
- Industrials 8.17%
- Consumer Discretionary 5.49%
- Consumer Staples 4.56%
- Real Estate 2.34%
- Communication Services 1.74%
- Utilities 1.29%
- Health Care 0.38%

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 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 is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.

