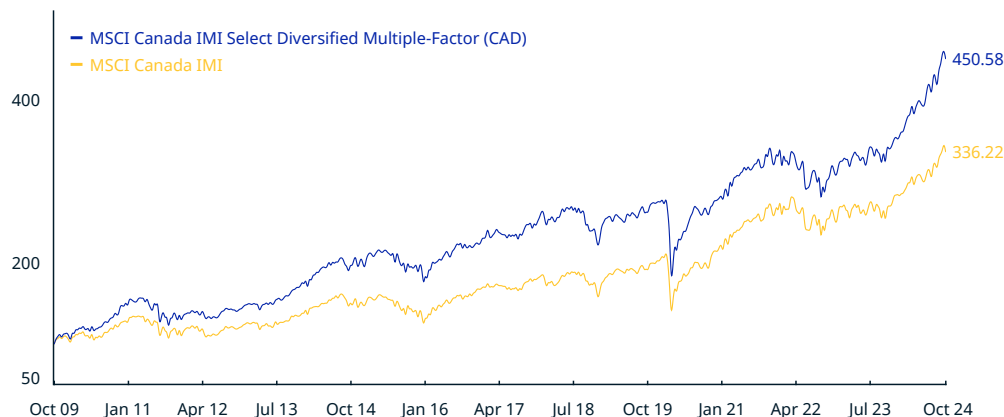


MSCI Canada IMI Select Diversified Multiple-Factor (CAD) Index (CAD)

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 2009 – OCT 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 (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr		
MSCI Canada IMI Select Diversified Multiple-Factor (CAD)	1.54	5.60	37.97	27.51	11.23	11.22	8.53	11.38	
MSCI Canada IMI	1.04	5.44	32.51	18.87	8.42	11.79	8.38	8.50	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.12	15.88	12.14	1.79
2.78	19.70	14.73	2.05

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr		
MSCI Canada IMI Select Diversified Multiple-Factor (CAD)	0.95	5.83	41.21	12.53	16.23	13.16	51.63	2007-07-19–2008-11-20
MSCI Canada IMI	1.00	0.00	1.87	13.53	16.04	13.01	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)

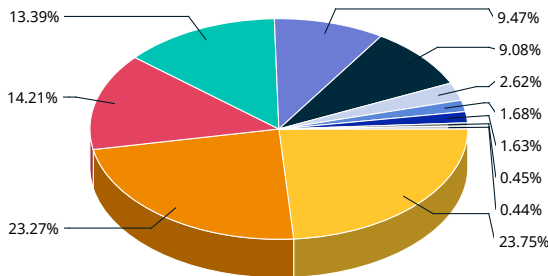
INDEX CHARACTERISTICS

	MSCI Canada IMI Select Diversified Multiple-Factor (CAD)	MSCI Canada IMI
Number of Constituents	83	288
Weight (%)		
Largest	5.33	7.10
Smallest	0.01	0.00
Average	1.20	0.35
Median	0.60	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MANULIFE FINANCIAL CORP	5.33	2.16	Financials
FAIRFAX FINANCIAL HLDGS	4.20	1.07	Financials
CELESTICA	4.04	0.34	Info Tech
KINROSS GOLD CORP	4.01	0.51	Materials
CONSTELLATION SOFTWARE	3.99	2.52	Info Tech
LOBLAW	3.96	0.80	Cons Staples
CGI A	3.94	0.94	Info Tech
ROYAL BANK OF CANADA	3.81	7.10	Financials
IA FINANCIAL CORP	3.75	0.32	Financials
SUNCOR ENERGY	3.66	2.00	Energy
Total	40.68	17.77	

SECTOR WEIGHTS



- Financials 23.75%
- Materials 23.27%
- Industrials 14.21%
- Information Technology 13.39%
- Energy 9.47%
- Consumer Staples 9.08%
- Real Estate 2.62%
- Consumer Discretionary 1.68%
- Utilities 1.63%
- Health Care 0.45%
- Communication Services 0.44%

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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