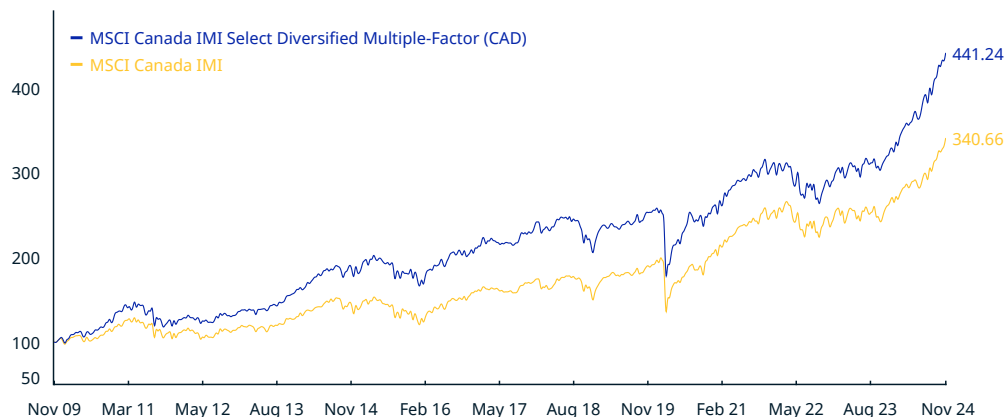


MSCI Canada IMI Select Diversified Multiple-Factor (CAD) Index (CAD)

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) (NOV 2009 – NOV 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 (%) (NOV 29, 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)	5.36	10.44	38.31	34.35	13.75	11.62	8.85	11.57	
MSCI Canada IMI	6.66	11.17	31.62	26.79	11.39	12.43	9.00	8.75	

FUNDAMENTALS (NOV 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.37	15.78	12.37	1.63
2.64	19.72	15.60	2.18

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – NOV 29, 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	5.82	41.79	12.69	16.31	13.24	51.63	2007-07-19–2008-11-20
MSCI Canada IMI	1.00	0.00	1.80	13.87	16.20	13.15	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)

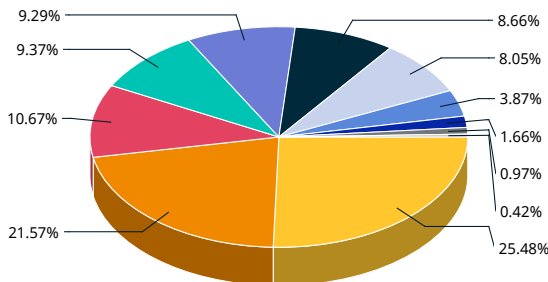
INDEX CHARACTERISTICS

	MSCI Canada IMI Select Diversified Multiple-Factor (CAD)	MSCI Canada IMI
Number of Constituents	83	280
Weight (%)		
Largest	5.12	7.01
Smallest	0.11	0.01
Average	1.20	0.36
Median	0.73	0.07

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MANULIFE FINANCIAL CORP	5.12	2.23	Financials
FAIRFAX FINANCIAL HLDGS	4.21	1.15	Financials
ROYAL BANK OF CANADA	4.02	7.01	Financials
CGI A	3.85	0.91	Info Tech
FORTIS	3.84	0.87	Utilities
LOBLAW	3.68	0.78	Cons Staples
KINROSS GOLD CORP	3.55	0.47	Materials
IA FINANCIAL CORP	3.36	0.35	Financials
ALTAGAS	3.27	0.29	Utilities
SUNCOR ENERGY	3.02	1.98	Energy
Total	37.92	16.04	

SECTOR WEIGHTS



- Financials 25.48%
- Materials 21.57%
- Utilities 10.67%
- Information Technology 9.37%
- Industrials 9.29%
- Consumer Staples 8.66%
- Energy 8.05%
- Real Estate 3.87%
- Consumer Discretionary 1.66%
- Health Care 0.97%
- Communication Services 0.42%

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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