# MSCI Canada Custom Capped Index (USD)

The MSCI Canada Custom Capped Index is designed to measure the performance of the large and mid-cap segments of the Canadian market. The MSCI Canada Custom Capped Index uses a variation of MSCI 25/50 Indexes methodology, where the weight of any single group entity will be constrained at 22.5% of the Index weight, and the sum of the weights of all group entities representing more than 5% weight will be constrained at 24.5% of the Index weight.

For a complete description of the index methodology, please see Index methodology - MSCI.

## CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (AUG 2011 – AUG 2026)

## ANNUAL PERFORMANCE (%)

| Year | MSCI Canada Custom Capped | MSCI Canada |
|---|---|---|
| 2025 | 36.55 | 36.47 |
| 2024 | 11.89 | 11.89 |
| 2023 | 15.44 | 15.44 |
| 2022 | -12.80 | -12.87 |
| 2021 | 27.06 | 25.98 |
| 2020 | 5.71 | 5.32 |
| 2019 | 27.53 | 27.50 |
| 2018 | -17.09 | -17.20 |
| 2017 | 16.16 | 16.07 |
| 2016 | 24.56 | 24.56 |
| 2015 | -23.93 | -24.16 |
| 2014 | 1.50 | 1.50 |
| 2013 | 5.63 | 5.63 |
| 2012 | 9.09 | 9.09 |

## INDEX PERFORMANCE — NET RETURNS (%) (AUG 31, 2026)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED 3 Yr | 5 Yr | 10 Yr | Since Feb 28, 2007 |
|---|---|---|---|---|---|---|---|---|
| **MSCI Canada Custom Capped** | 3.65 | 4.59 | 27.95 | 14.49 | 23.58 | 12.95 | 11.73 | 6.96 |
| **MSCI Canada** | 3.65 | 4.59 | 27.84 | 14.44 | 23.54 | 12.91 | 11.55 | 6.85 |

## FUNDAMENTALS (AUG 31, 2026)

| | Div Yld (%) | P/E | P/E Fwd | P/BV |
|---|---|---|---|---|
| **MSCI Canada Custom Capped** | 2.12 | 20.77 | 16.40 | 2.85 |
| **MSCI Canada** | 2.12 | 20.77 | 16.40 | 2.85 |

## INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2026)

| | Turnover (%) [1] | ANNUALIZED STD DEV (%) [2] 3 Yr | 5 Yr | 10 Yr | SHARPE RATIO [2,3] 3 Yr | 5 Yr | 10 Yr | Since Feb 28, 2007 | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD |
|---|---|---|---|---|---|---|---|---|---|---|
| **MSCI Canada Custom Capped** | 2.79 | 13.58 | 16.36 | 17.16 | 1.30 | 0.61 | 0.59 | 0.36 | 60.54 | 2008-05-20—2009-03-09 |
| **MSCI Canada** | 2.63 | 13.58 | 16.35 | 17.13 | 1.30 | 0.61 | 0.58 | 0.35 | 60.57 | 2008-05-20—2009-03-09 |

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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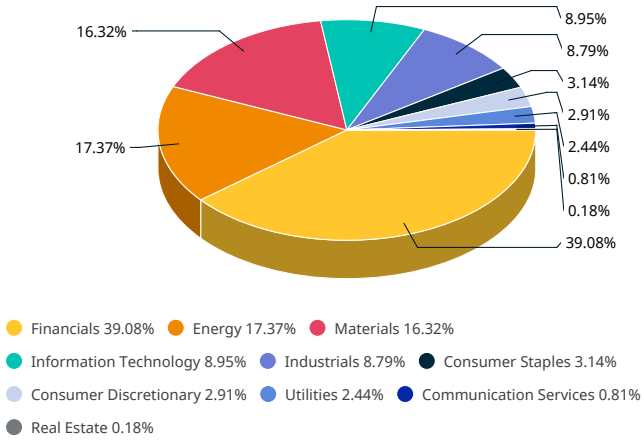
## INDEX CHARACTERISTICS

| | MSCI Canada Custom Capped |
|---|---|
| **Number of Constituents** | 83 |
| | **Mkt Cap ( USD Millions)** |
| **Index** | 3,169,903.49 |
| **Largest** | 285,731.07 |
| **Smallest** | 3,953.58 |
| **Average** | 38,191.61 |
| **Median** | 18,097.92 |

## TOP 10 CONSTITUENTS

| | Float Adj Mkt Cap ( USD Billions) | Index Wt. (%) | Sector |
|---|---|---|---|
| ROYAL BANK OF CANADA | 285.73 | 9.01 | Financials |
| TORONTO-DOMINION BANK | 200.31 | 6.32 | Financials |
| SHOPIFY A | 180.66 | 5.70 | Info Tech |
| BANK MONTREAL | 117.33 | 3.70 | Financials |
| BANK NOVA SCOTIA | 112.82 | 3.56 | Financials |
| ENBRIDGE | 110.52 | 3.49 | Energy |
| CANADIAN NAT RESOURCES | 104.56 | 3.30 | Energy |
| CANADIAN IMPERIAL BANK | 104.20 | 3.29 | Financials |
| AGNICO EAGLE MINES | 103.19 | 3.26 | Materials |
| CP KANSAS CITY | 82.64 | 2.61 | Industrials |
| Total | 1,401.96 | 44.23 | |

## SECTOR WEIGHTS




The MSCI Canada Custom Capped Index was launched on May 12, 2017. 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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