

# 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) (MAY 2010 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Canada Custom Capped	MSCI Canada
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
2011	-12.71	-12.71

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 28, 2007
MSCI Canada Custom Capped	5.77	8.23	20.25	11.61	8.50	14.98	7.44	5.49
MSCI Canada	5.77	8.23	20.25	11.61	8.50	14.67	7.24	5.38

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.74	19.81	15.85	2.20
2.74	19.81	15.85	2.20

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Feb 28, 2007	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Canada Custom Capped	2.02	17.99	17.46	17.70	0.30	0.73	0.38	0.29	60.54	2008-05-20–2009-03-09
MSCI Canada	1.68	17.99	17.39	17.67	0.30	0.72	0.37	0.29	60.57	2008-05-20–2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI Canada Custom Capped Index (USD)

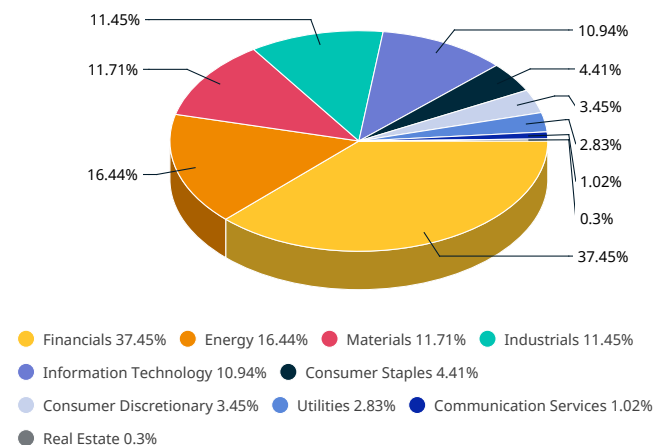
### INDEX CHARACTERISTICS

MSCI Canada Custom Capped	
<b>Number of Constituents</b>	83
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	2,330,064.16
<b>Largest</b>	178,933.72
<b>Smallest</b>	1,587.10
<b>Average</b>	28,073.06
<b>Median</b>	15,976.86

### TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ROYAL BANK OF CANADA	178.93	7.68	Financials
SHOPIFY A	129.35	5.55	Info Tech
TORONTO-DOMINION BANK	120.64	5.18	Financials
ENBRIDGE	101.17	4.34	Energy
BROOKFIELD CORP A	78.91	3.39	Financials
BANK MONTREAL	78.24	3.36	Financials
CP KANSAS CITY	76.09	3.27	Industrials
CONSTELLATION SOFTWARE	72.85	3.13	Info Tech
BANK NOVA SCOTIA	66.46	2.85	Financials
CANADIAN IMPERIAL BANK	64.08	2.75	Financials
<b>Total</b>	<b>966.73</b>	<b>41.49</b>	

### 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.

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