

# 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) (MAR 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Canada Custom Capped	MSCI Canada
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
2010	20.45	20.45

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 28, 2007
MSCI Canada Custom Capped	4.11	3.97	15.07	3.97	6.46	9.25	5.04	4.75
MSCI Canada	4.11	3.97	15.07	3.97	6.33	8.93	4.85	4.63

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.05	16.36	14.63	2.02
3.05	16.36	14.63	2.02

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	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	2.09	18.32	20.63	17.97	0.29	0.44	0.28	0.27	60.54	2008-05-20–2009-03-09
MSCI Canada	2.09	18.29	20.54	17.94	0.28	0.42	0.27	0.26	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)

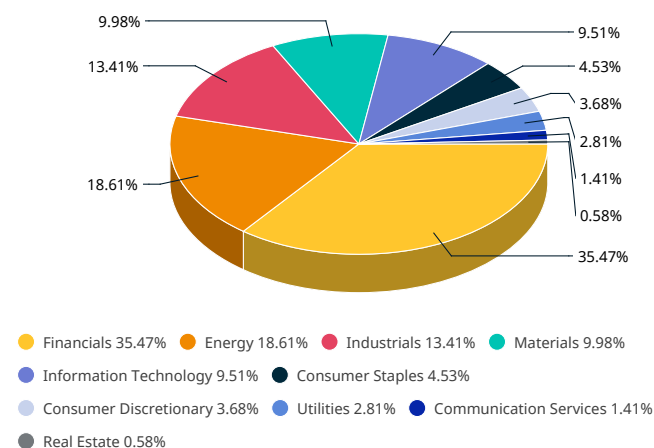
### INDEX CHARACTERISTICS

MSCI Canada Custom Capped	
<b>Number of Constituents</b>	87
Mkt Cap ( USD Millions)	
<b>Index</b>	1,989,131.71
<b>Largest</b>	141,997.60
<b>Smallest</b>	2,009.06
<b>Average</b>	22,863.58
<b>Median</b>	12,802.95

### TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
ROYAL BANK OF CANADA	142.00	7.14	Financials
TORONTO-DOMINION BANK	107.14	5.39	Financials
SHOPIFY A	93.10	4.68	Info Tech
CP KANSAS CITY	82.23	4.13	Industrials
CANADIAN NAT RESOURCES	81.70	4.11	Energy
ENBRIDGE	76.89	3.87	Energy
CANADIAN NATL RAILWAY	71.99	3.62	Industrials
BANK MONTREAL	70.46	3.54	Financials
BANK NOVA SCOTIA	62.86	3.16	Financials
BROOKFIELD CORP A	58.17	2.92	Financials
<b>Total</b>	<b>846.54</b>	<b>42.56</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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