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) (OCT 2011 – OCT 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 (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since Feb 28, 2007
MSCI Canada Custom Capped	3.79	2.43	21.50	13.15	26.78	11.63	11.58	6.84
MSCI Canada	3.79	2.43	21.38	13.10	26.73	11.59	11.40	6.73

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Canada Custom Capped	2.14	19.93	15.87	2.78
MSCI Canada	2.14	19.93	15.87	2.78

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 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	2.59	13.16	16.27	17.27	1.55	0.53	0.58	0.35	60.54	2008-05-20—2009-03-09
MSCI Canada	2.14	13.15	16.26	17.24	1.55	0.53	0.57	0.34	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

MSCI Canada Custom Capped Index (USD)

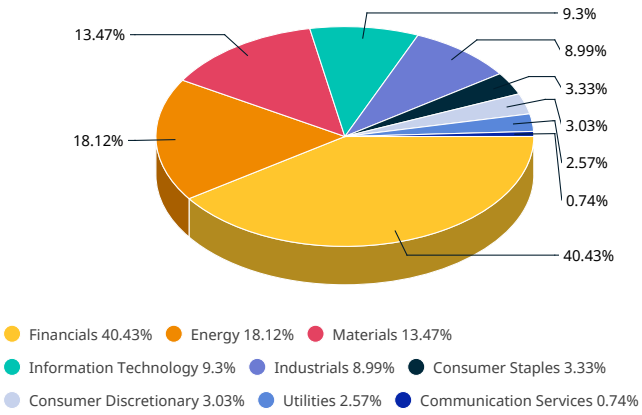
INDEX CHARACTERISTICS

	MSCI Canada Custom Capped
Number of Constituents	80
	Mkt Cap (USD Millions)
Index	3,086,265.26
Largest	282,048.35
Smallest	4,079.40
Average	38,578.32
Median	17,538.67

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ROYAL BANK OF CANADA	282.05	9.14	Financials
TORONTO-DOMINION BANK	206.03	6.68	Financials
SHOPIFY A	191.24	6.20	Info Tech
BANK MONTREAL	117.03	3.79	Financials
CANADIAN NAT RESOURCES	116.61	3.78	Energy
BANK NOVA SCOTIA	115.00	3.73	Financials
ENBRIDGE	108.12	3.50	Energy
CANADIAN IMPERIAL BANK	106.56	3.45	Financials
SUNCOR ENERGY	93.99	3.05	Energy
AGNICO EAGLE MINES	83.92	2.72	Materials
Total	1,420.56	46.03	

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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