

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) (JAN 2011 – JAN 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 (%) (JAN 30, 2026)

FUNDAMENTALS (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since Feb 28, 2007				
MSCI Canada Custom Capped	1.14	8.61	34.34	1.14	17.84	14.80	12.61	6.48	2.34	20.64	16.90	2.60
MSCI Canada	1.12	8.53	34.24	1.12	17.81	14.61	12.43	6.37	2.33	20.76	16.93	2.61

INDEX RISK AND RETURN CHARACTERISTICS (JAN 30, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²				SHARPE RATIO ^{2,3}				MAXIMUM DRAWDOWN		
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Feb 28, 2007	(%)	Period	YYYY-MM-DD	
MSCI Canada Custom Capped	2.54	13.98	16.03	17.22	0.91	0.74	0.65	0.33	60.54	2008-05-20	–	2009-03-09
MSCI Canada	2.76	13.97	15.99	17.19	0.91	0.73	0.64	0.33	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)

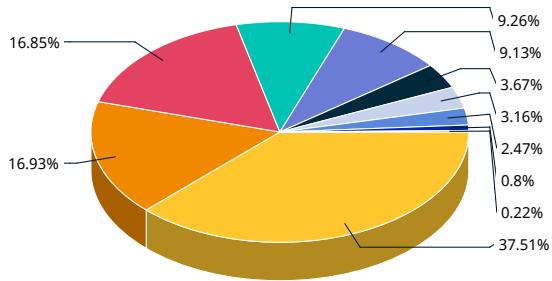
INDEX CHARACTERISTICS

MSCI Canada Custom Capped	
Number of Constituents	83
Mkt Cap (USD Millions)	
Index	2,860,536.03
Largest	236,949.12
Smallest	1,939.30
Average	34,464.29
Median	18,103.27

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ROYAL BANK OF CANADA	236.95	8.28	Financials
TORONTO-DOMINION BANK	164.65	5.76	Financials
SHOPIFY A	160.71	5.62	Info Tech
ENBRIDGE	106.98	3.74	Energy
BANK MONTREAL	99.13	3.47	Financials
AGNICO EAGLE MINES	96.21	3.36	Materials
BANK NOVA SCOTIA	93.65	3.27	Financials
BROOKFIELD CORP A	90.90	3.18	Financials
CANADIAN IMPERIAL BANK	87.37	3.05	Financials
BARRICK MINING CORP	79.06	2.76	Materials
Total	1,215.63	42.50	

SECTOR WEIGHTS



- Financials 37.51% ● Energy 16.93% ● Materials 16.85% ● Industrials 9.26%
- Information Technology 9.13% ● Consumer Staples 3.67%
- Consumer Discretionary 3.16% ● Utilities 2.47% ● Communication Services 0.8%
- Real Estate 0.22%

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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