FTSE Canada High Dividend Yield Index

Data as at: 29 February 2024

The FTSE Canada High Dividend Yield Index comprises stocks that are characterized by higher than-average dividend yields. The index universe is based on the large, mid and small cap constituents of the Canada country component of the FTSE Global Equity Index Series (FTSE GEIS). The Ground Rules for FTSE GEIS also form the basis for the management of the FTSE Canada High Dividend Yield Index.

FTSE Russell takes a starting universe of large, mid and small cap stocks within the Canada component of FTSE GEIS and ranks these stocks based on their annual forecasted dividend yields. Stocks are then selected based on yield until their combined market capitalization accounts for 50% of the total market cap of the universe of stocks. These stocks are then market cap weighted to form the ending index.

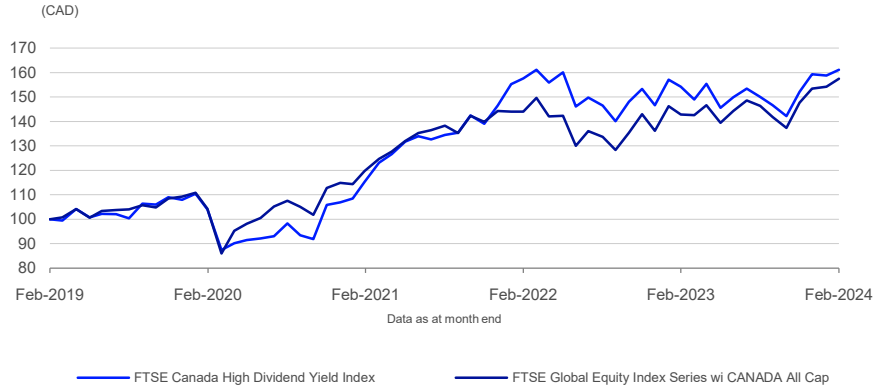
The FTSE Canada High Dividend Yield index will be reviewed annually. The annual review will be implemented in line with the FTSE GEIS North America regional review and rebalanced quarterly (March, June, September and December).

FEATURES

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Canada High Dividend Yield Index	5.9	7.4	1.2	4.5	39.9	61.2	11.8	10.0	12.1	13.5	16.2
FTSE Global Equity Index Series wi CANADA All Cap	6.7	7.6	2.7	10.3	31.6	57.6	9.6	9.5	11.5	13.8	15.9

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Canada High Dividend Yield Index	8.5	-10.3	27.1	8.7	-9.8	21.4	-1.0	37.1	0.1	8.6
FTSE Global Equity Index Series wi CANADA All Cap	9.9	-8.7	21.6	8.6	-9.0	22.2	5.2	25.7	-5.7	12.7

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Canada High Dividend Yield Index	0.4	0.8	0.6	0.6	-10.2	-16.0	-39.2	-39.2
FTSE Global Equity Index Series wi CANADA All Cap	0.9	0.6	0.6	0.6	-8.6	-16.3	-37.3	-37.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents - FTSE Canada High Dividend Yield Index

Constituent	ICB Sector	FTSE Canada High Dividend Yield Index (Wgt %)	FTSE Global Equity Index Series wi CANADA All Cap (Wgt %)	Diff %
Royal Bank Of Canada	Banks	13.97	6.50	7.47
Toronto-Dominion Com	Banks	11.20	5.21	5.99
Canadian Natural Resources	Oil Gas and Coal	7.64	3.55	4.09
Enbridge	Oil Gas and Coal	7.45	3.46	3.99
Bank of Montreal	Banks	6.69	3.11	3.58
Bank of Nova Scotia	Banks	6.00	2.79	3.21
Suncor Energy	Oil Gas and Coal	4.58	2.13	2.45
Manulife Financial	Life Insurance	4.43	2.06	2.37
Canadian Imperial Bank of Commerce	Banks	4.39	2.04	2.35
TC Energy	Oil Gas and Coal	4.18	1.94	2.24
Totals		**70.53**	**32.79**	

ICB Supersector Breakdown

		FTSE Canada High Dividend Yield Index		FTSE Global Equity Index Series wi CANADA All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	-	-	11	9.41	-9.41
1510	Telecommunications	4	6.52	4	1.02	5.50
2010	Health Care	-	-	2	0.16	-0.16
3010	Banks	8	45.22	8	21.02	24.20
3020	Financial Services	3	0.46	8	5.44	-4.98
3030	Insurance	4	10.04	8	7.60	2.44
3510	Real Estate	1	0.22	16	2.10	-1.89
4010	Automobiles and Parts	-	-	3	1.04	-1.04
4020	Consumer Products and Services	-	-	4	1.07	-1.07
4040	Retailers	1	0.14	5	3.60	-3.45
4050	Travel and Leisure	1	2.45	2	1.25	1.20
4510	Food Beverage and Tobacco	-	-	3	0.42	-0.42
4520	Personal Care Drug and Grocery Stores	-	-	4	1.87	-1.87
5010	Construction and Materials	-	-	3	1.61	-1.61
5020	Industrial Goods and Services	3	0.25	15	9.60	-9.35
5510	Basic Resources	4	1.15	33	8.20	-7.05
5520	Chemicals	-	-	2	1.37	-1.37
6010	Energy	14	28.53	24	17.49	11.05
6510	Utilities	9	5.02	16	5.73	-0.71
Totals		**52**	**100.00**	**171**	**100.00**	

INFORMATION

Index Universe

FTSE Canada All Cap Index

Index Launch

20 September 2012

Base Date

19 March 2003

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

Currency

CAD

Review Dates

Annually

Index Characteristics

Attributes	FTSE Canada High Dividend Yield Index	FTSE Global Equity Index Series wi CANADA All Cap
Number of constituents	52	171
Dividend Yield %	5.32	3.11
Constituent (Wgt %)		
Average	1.92	0.58
Largest	13.97	6.50
Median	0.39	0.18
Top 10 Holdings (Wgt %)	70.53	39.13

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