

# FTSE Canada High Dividend Yield Index

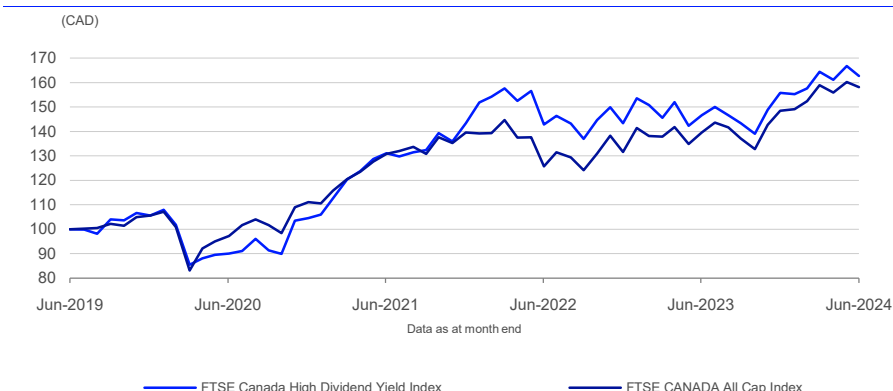
Data as at: 28 June 2024

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).

## 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	-1.1	4.5	4.5	10.9	24.2	62.7	7.5	10.2	10.9	13.7	16.2
FTSE CANADA All Cap Index	-0.5	6.5	6.5	13.2	20.9	58.1	6.5	9.6	10.8	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 CANADA All Cap Index	9.9	-8.7	21.6	8.6	-9.0	22.2	5.2	25.7	-5.7	12.7

## FEATURES

### Industry Classification Benchmark (ICB)

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

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	1.1	0.5	0.6	0.6	-8.8	-16.0	-39.2	-39.2
FTSE CANADA All Cap Index	1.4	0.5	0.6	0.5	-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 CANADA All Cap Index (Wgt %)	Diff %
Royal Bank Of Canada	Banks	15.39	6.98	8.41
Toronto-Dominion Com	Banks	9.95	4.51	5.44
Enbridge	Oil Gas and Coal	7.75	3.52	4.23
Canadian Natural Resources	Oil Gas and Coal	7.67	3.48	4.19
Bank of Montreal	Banks	6.25	2.83	3.42
Bank of Nova Scotia	Banks	5.74	2.60	3.14
Suncor Energy	Oil Gas and Coal	5.04	2.29	2.75
Manulife Financial	Life Insurance	4.93	2.24	2.69
Canadian Imperial Bank of Commerce	Banks	4.57	2.07	2.50
TC Energy	Oil Gas and Coal	4.03	1.83	2.20
Totals		71.32	32.35	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Canada High Dividend Yield Index		FTSE CANADA All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	-	-	10	8.73	-8.73
1510	Telecommunications	4	5.73	4	0.87	4.86
2010	Health Care	-	-	2	0.12	-0.12
3010	Banks	8	45.06	8	20.44	24.62
3020	Financial Services	3	0.42	8	5.44	-5.02
3030	Insurance	4	10.25	8	7.57	2.67
3510	Real Estate	1	0.23	15	1.94	-1.71
4010	Automobiles and Parts	-	-	3	0.80	-0.80
4020	Consumer Products and Services	-	-	3	1.04	-1.04
4040	Retailers	2	0.67	5	3.46	-2.80
4050	Travel and Leisure	-	-	2	1.13	-1.13
4510	Food Beverage and Tobacco	-	-	3	0.47	-0.47
4520	Personal Care Drug and Grocery Stores	-	-	4	1.82	-1.82
5010	Construction and Materials	-	-	3	1.70	-1.70
5020	Industrial Goods and Services	3	0.22	15	8.85	-8.62
5510	Basic Resources	6	1.54	33	10.46	-8.91
5520	Chemicals	-	-	2	1.29	-1.29
6010	Energy	14	29.70	23	17.93	11.77
6510	Utilities	11	6.17	16	5.92	0.25
Totals		56	100.00	167	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 CANADA All Cap Index
Number of constituents	56	167
Dividend Yield %	5.35	3.07
Constituent (Wgt %)		
Average	1.79	0.60
Largest	15.39	6.98
Median	0.42	0.20
Top 10 Holdings (Wgt %)	71.32	37.08

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;  
email info@ftserussell.com; or  
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659