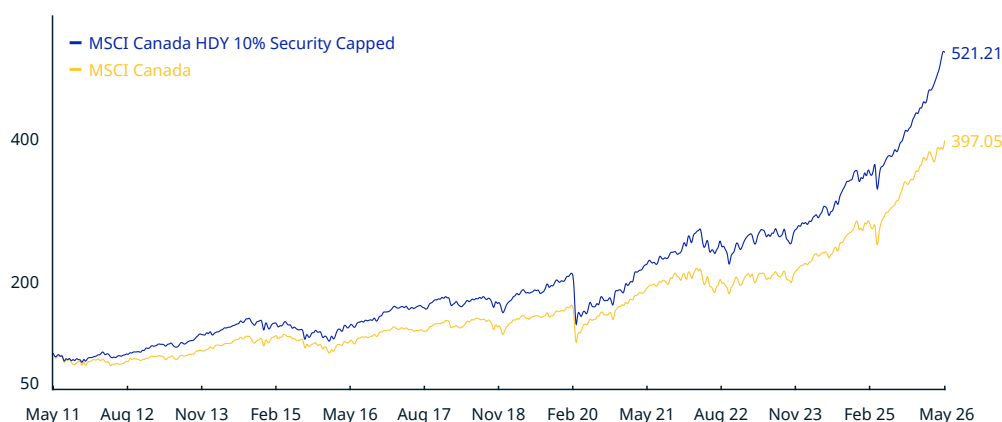


# MSCI Canada High Dividend Yield 10% Security Capped Index (CAD)

The MSCI Canada High Dividend Yield 10% Security Capped Index is based on the MSCI Canada High Dividend Yield Index, its parent index and captures large and mid-cap securities of the Canadian markets. The index is designed to reflect the performance of equities in the parent index (excluding REITs) with higher dividend income and quality characteristics than average dividend yields that are both sustainable and persistent. The index also applies quality screens and reviews 12-month past performance to omit stocks with potentially deteriorating fundamentals that could force them to cut or reduce dividends. Additionally, if the weight of any security in the High Dividend Yield Index based on the Parent Index is greater than 10% of the index, its weight will be capped to 10%.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (CAD) (MAY 2011 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Canada HDY 10% Security Capped	MSCI Canada
2025	28.22	30.94
2024	23.22	22.97
2023	12.15	13.31
2022	0.56	-5.78
2021	33.57	25.79
2020	-7.33	4.35
2019	25.21	22.00
2018	-9.88	-9.04
2017	13.19	9.22
2016	26.99	21.15
2015	-12.81	-8.36
2014	9.87	11.43
2013	20.36	13.58
2012	14.92	7.46

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1999
					3 Yr	5 Yr	10 Yr		
MSCI Canada HDY 10% Security Capped	1.74	11.12	41.18	17.61	25.86	18.18	14.10	11.79	
MSCI Canada	2.26	3.12	34.87	10.22	25.30	15.74	12.93	9.24	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.44	18.47	13.36	2.14
2.24	20.82	15.98	2.80

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1999 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Canada HDY 10% Security Capped	0.62	9.86	24.43	8.90	10.42	12.12	48.92	2007-05-23–2009-03-09
MSCI Canada	1.00	0.00	2.31	10.67	12.45	12.94	51.06	2000-08-31–2002-10-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

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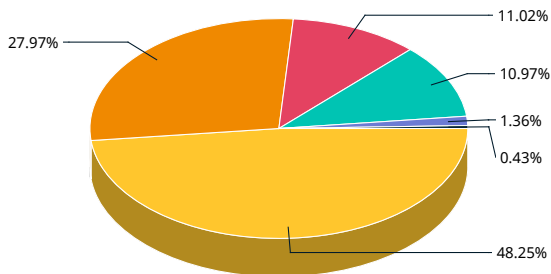
## INDEX CHARACTERISTICS

	MSCI Canada HDY 10% Security Capped	MSCI Canada
<b>Number of Constituents</b>	21	83
	Weight (%)	
<b>Largest</b>	9.76	8.74
<b>Smallest</b>	0.43	0.06
<b>Average</b>	4.76	1.20
<b>Median</b>	3.82	0.65

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TORONTO-DOMINION BANK	9.76	6.30	Financials
SUNCOR ENERGY	9.24	2.45	Energy
ROYAL BANK OF CANADA	9.23	8.74	Financials
SUN LIFE FINANCIAL	8.64	1.30	Financials
MANULIFE FINANCIAL CORP	8.38	2.09	Financials
POWER CORP OF CANADA	7.57	1.09	Financials
FORTIS	6.35	0.91	Utilities
PEMBINA PIPELINE	6.15	0.88	Energy
RESTAURANT BRANDS INT	5.59	0.80	Cons Discr
MAGNA INTERNATIONAL	3.94	0.57	Cons Discr
<b>Total</b>	<b>74.85</b>	<b>25.13</b>	

## SECTOR WEIGHTS



- Financials 48.25%
- Energy 27.97%
- Utilities 11.02%
- Consumer Discretionary 10.97%
- Information Technology 1.36%
- Communication Services 0.43%

The MSCI Canada High Dividend Yield 10% Security Capped Index was launched on May 15, 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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