

Description

The S&P/TSX Composite Dividend Index aims to provide a broad-based benchmark of Canadian dividend-paying stocks.

Quick Facts

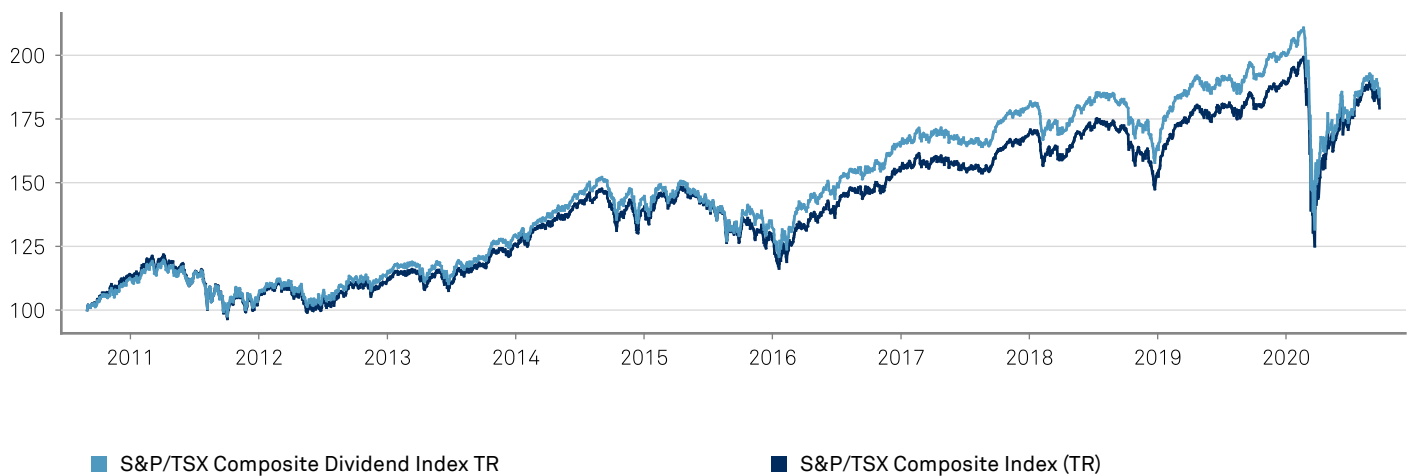
WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Quarterly in March, June, September, and December
CALCULATION FREQUENCY	Real time
CALCULATION CURRENCIES	CAD
LAUNCH DATE	December 20, 2010
FIRST VALUE DATE	December 16, 2005
REGULATORY AUTHORIZATION	European Union

For more information, including the complete methodology document, please visit:
<https://www.spglobal.com/spdji/en//indices/equity/sp-tsx-composite-dividend-index>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance

* Data has been re-based at 100



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
Total Return							
172.54	2.67%	7.96%	-5.21%	-0.35%	4.32%	7.01%	6.6%
Price Return							
125.63	2.42%	6.97%	-7.53%	-3.94%	0.81%	3.48%	3.18%
BENCHMARK* Total Return							
59,823.68	2.35%	9.57%	-1.05%	3.8%	6.04%	6.81%	6.45%
BENCHMARK* Price Return							
16,514.44	2.14%	8.7%	-3.22%	0.44%	2.78%	3.57%	3.32%
BENCHMARK* Net Total Return							
205.2	2.3%	9.35%	-1.6%	2.95%	5.22%	5.99%	5.66%

* The index benchmark is the S&P/TSX Composite Index

Calendar Year Performance

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return										
21.71%	-8.59%	9.33%	24%	-7.66%	10.85%	13.35%	8.54%	-6.25%	16.15%	
Price Return										
17.67%	-11.58%	6.03%	20.07%	-10.75%	7.42%	9.62%	5.03%	-8.94%	12.64%	
BENCHMARK* Total Return										
22.88%	-8.89%	9.1%	21.08%	-8.32%	10.55%	12.99%	7.19%	-8.71%	17.61%	
BENCHMARK* Price Return										
19.13%	-11.64%	6.03%	17.51%	-11.09%	7.42%	9.55%	4%	-11.07%	14.45%	

* The index benchmark is the S&P/TSX Composite Index

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return	15.12%	12.55%	10.89%	0.29	0.56	0.61
Price Return	15.14%	12.56%	10.91%	0.05	0.28	0.29
BENCHMARK* Total Return	15.86%	12.95%	11.37%	0.38	0.53	0.57
BENCHMARK* Price Return	15.87%	12.96%	11.39%	0.17	0.28	0.29

Risk is defined as standard deviation calculated based on total returns using monthly values.

* The index benchmark is the S&P/TSX Composite Index

Fundamentals

P/E (TRAILING)	P/E (PROJECTED)	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
23.97	21.32	1.72	3.55%	1.95	8.13

As of August 31, 2020. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

NUMBER OF CONSTITUENTS	163
CONSTITUENT MARKET [CAD MILLION]	
MEAN TOTAL MARKET CAP	13,273.26
LARGEST TOTAL MARKET CAP	141,382.85
SMALLEST TOTAL MARKET CAP	500.67
MEDIAN TOTAL MARKET CAP	4,696.33
WEIGHT LARGEST CONSTITUENT [%]	7.1
WEIGHT TOP 10 CONSTITUENTS [%]	40.2

ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	611.7
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	1,520.55
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	1,169.58
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ /\$1M INVESTED)	36,763.31

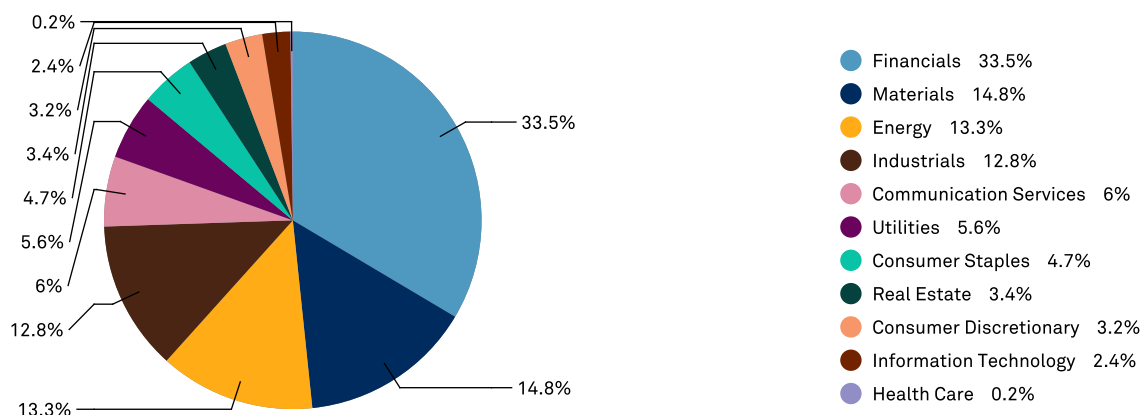
*Operational and first-tier supply chain greenhouse gas emissions.
For more information, please visit: www.spdji.com/esg-carbon-metrics.

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Royal Bank of Canada	RY	Financials
Toronto-Dominion Bank	TD	Financials
Canadian National Railways	CNR	Industrials
Enbridge Inc	ENB	Energy
Barrick Gold Corp	ABX	Materials
Bank of Nova Scotia Halifax	BNS	Financials
Brookfield Asset Management Inc	BAM.A	Financials
TC Energy Corporation	TRP	Energy
Bank of Montreal	BMO	Financials
Canadian Pacific Railway Ltd	CP	Industrials

*Based on GICS® sectors

Sector* Breakdown



*Based on GICS® sectors

The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [CAD MILLION]	INDEX WEIGHT [%]
Canada	163	2,163,541	100

Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
Price Return	N/A	.GSPTXDC

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Beijing

86.10.6569.2770

Hong Kong

852 2532 8000

Tokyo

81 3 4550 8564

Sydney

61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P/TSX Composite Dividend Index was December 20, 2010. The launch date of the S&P/TSX Composite Index was January 1, 1977.

All information presented prior to the index launch date is back-tested. 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 was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

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