



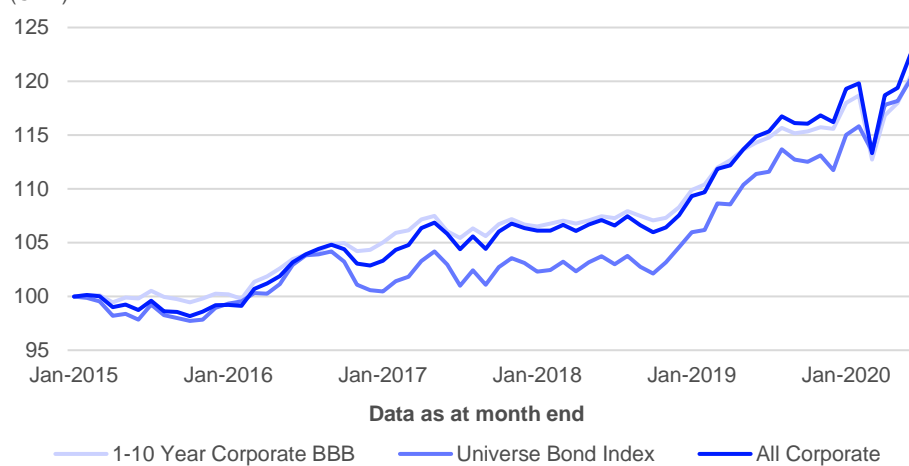
FTSE Canada 1-10 Year Corporate BBB Bond Index

Data as at: 30 June 2020

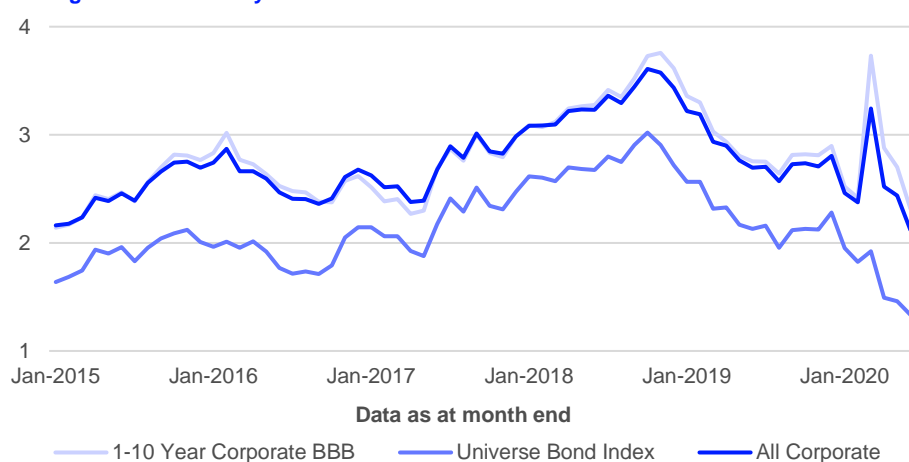
The FTSE Canada 1-10 Year Corporate BBB Bond Index measures the performance of the short to medium term CAD-denominated BBB-rated corporate bond market. The index is designed to track the performance of marketable corporate bonds outstanding in the Canadian market.

5-Year Performance – Total Return Unit Value

(CAD)



Average Yield to Maturity



Performance – Total Return

Index (CAD)	Return %				
	3 Months	Year To Date	1 Year	3 Years*	5 Years*
1-10 Year Corporate BBB Bond Index	6.84	4.19	5.37	4.33	3.83
FTSE Canada Universe Bond Index	5.87	7.53	7.88	5.28	4.20
FTSE Canada All Corporate Bond Index	8.09	5.41	6.63	4.99	4.41

* Returns are annualised

FEATURES

Objective

FTSE Canada 1-10 Year Corporate BBB Bond Index is a comprehensive, transparent, rule-based index designed to measure the performance of fixed rate, investment grade domestic corporate bonds denominated in Canadian dollars. The Index has 15+ years of history available

- CAD denominated bonds issued by Canadian Corporations
- Minimum issuance size of CAD \$100MM
- Fixed rate coupons, payable semi annually
- Effective time to maturity greater than 1 year and less than 10 years
- Credit Rating of BBB
- At least 10 institutional buyers

Rebalancing

Daily

Weighting

Market Capitalization

Settlement

T0

Currency

CAD

Pricing

Multi Dealer Pricing Methodology which can be viewed at lseg.com/ftse-russell

Base Value

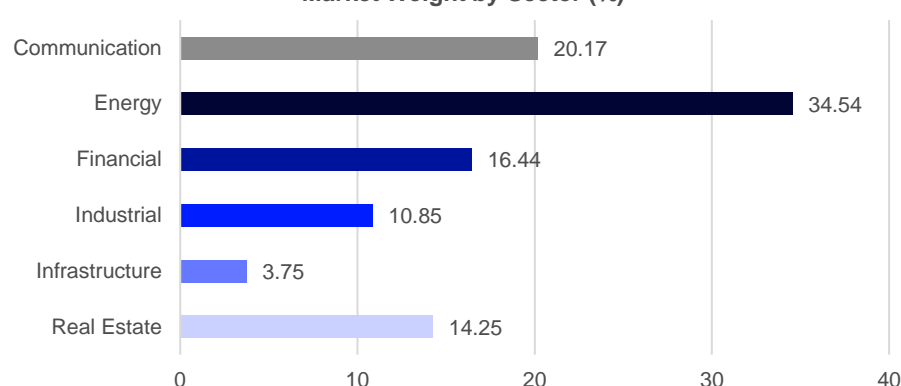
100 at 31 December 2003

Index Calculation

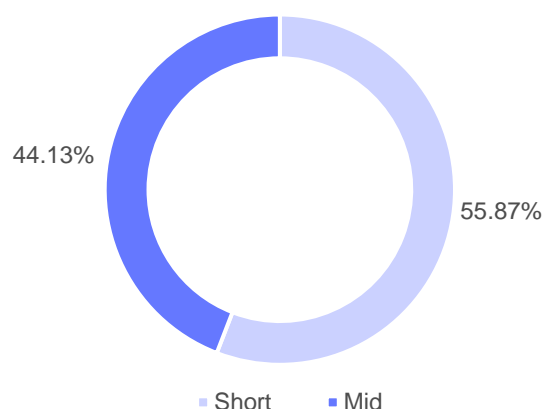
Daily

FTSE Canada 1-10 Year Corporate BBB Bond Index – Index Breakdown

Market Weight by Sector (%)



Market Weight by Term



Index Characteristics – FTSE Canada 1-10 Year Corporate BBB Bond Index

	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
1-10 Year Corporate BBB Bond Index	2.32	4.52	5.11	3.64	339	156,687
FTSE Canada Universe Bond Index	1.33	8.49	11.24	3.16	1505	1,921,067
FTSE Canada All Corporate Bond Index	2.12	6.96	9.80	3.67	1000	522,945

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INFORMATION

Transparency

Index Rules available at [lseg.com/ftse-russell](https://www.ftserussell.com/ftse-russell)

IOSCO statement available at

[lseg.com/ftse-russell](https://www.ftserussell.com/ftse-russell)

Customization

Multiple customization options to meet investor objectives and risk profiles are available

Risk Analytics

Published index files contain bond level and index level analytics.

Full risk analytics are available via FTSE Bond Analytics

End-of-Day Distribution

FTP Subscription, email, and major data vendors

Vendor Codes

Bloomberg: C110BBBT

FTSE ID: 404200

Data definitions available from

fi_index@ftserussell.com

To learn more, visit [lseg.com/ftse-russell](https://www.ftserussell.com); email fi_index@ftserussell.com; or call your regional Client Services Team office:

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