

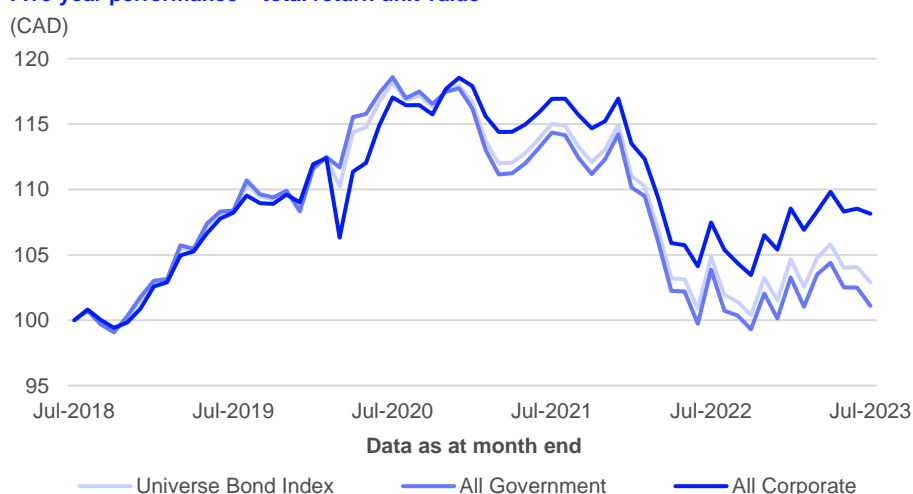


# FTSE Canada Universe Bond Index

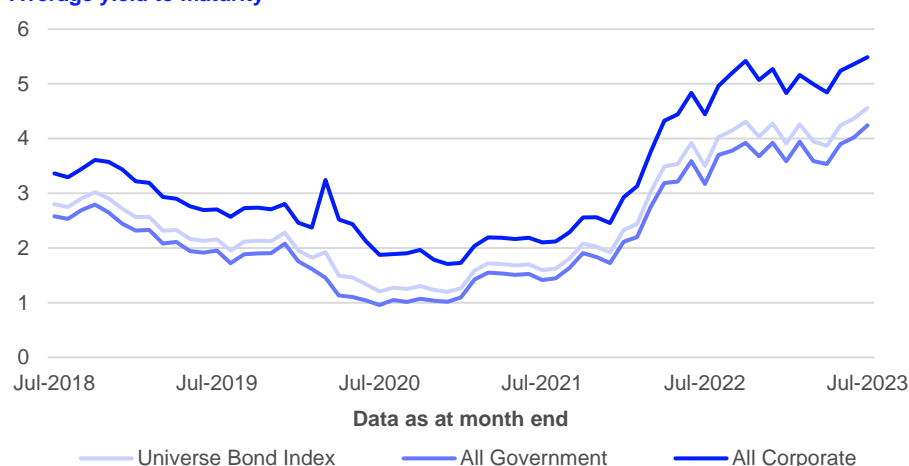
Data as at: 31 July 2023

The FTSE Canada Universe Bond Index measures the performance of the Canadian dollar denominated investment-grade fixed income market, covering Canadian government, quasi-government and corporate bonds. The index is designed to track the performance of marketable government and corporate bonds outstanding in the Canadian market.

## Five-year performance – total return unit value



## Average yield to maturity



## Performance – total return

Index (CAD)	Return %				
	3 Months	Year To Date	1 Year	3 Years*	5 Years*
FTSE Canada Universe Bond Index	-2.74	1.37	-1.83	-4.50	0.57
FTSE Canada All Corporate Bond Index	-1.52	2.60	0.62	-2.60	1.58
FTSE Canada All Government Bond Index	-3.15	0.96	-2.67	-5.18	0.22

\* Returns are annualised

## FEATURES

### Objective

FTSE Canada Universe Bond Index is a comprehensive, transparent, rule-based index designed to measure the performance of fixed-rate, investment grade domestic government and corporate bonds denominated in Canadian dollars. The Universe Bond Index has 40+ years of history available.

- CAD denominated bonds issued by Canadian Federal, Provincial or Municipal Governments, and Canadian Corporations
- Minimum issuance size of CAD \$100MM for Corporate bonds and Government bonds (effective 1 January 2019)
- Fixed-rate coupons, payable semi-annually
- Minimum time to maturity of one year
- Minimum 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](https://lseg.com/ftse-russell)

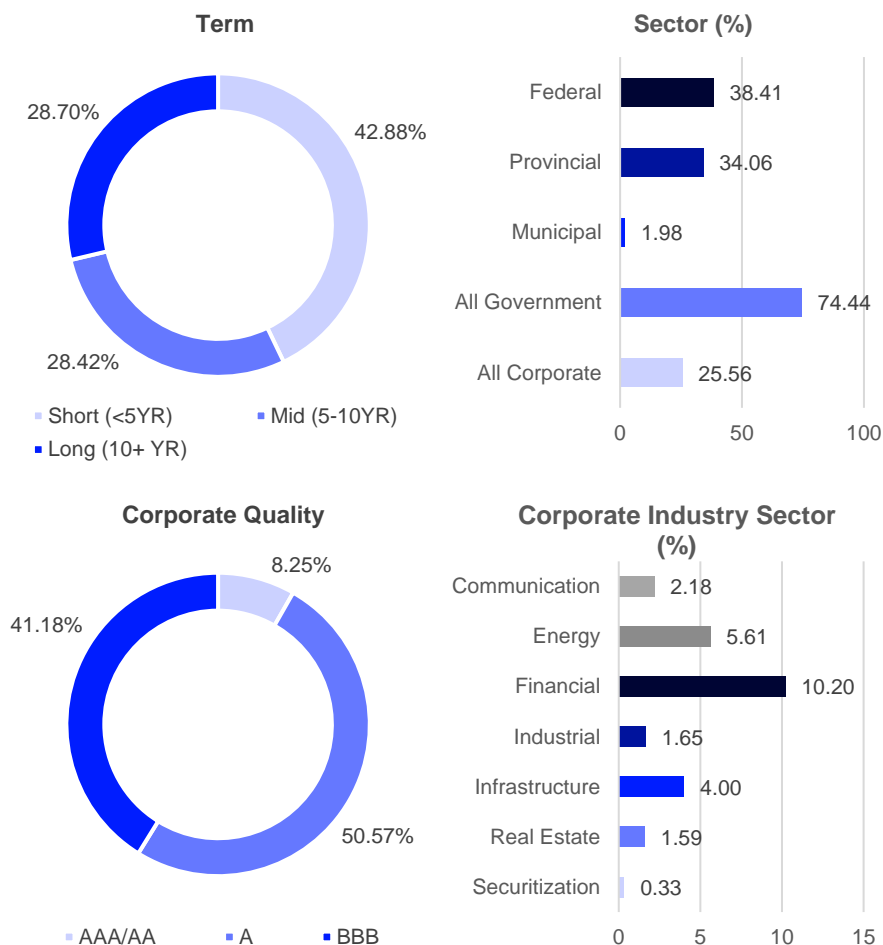
### Base Value

100 at 31 December 1985

### Index Calculation

Daily

**FTSE Canada Universe Bond Index – composition**



**Index characteristics – FTSE Canada Universe Bond Index**

	Average YTM	Mod Duration	Effective Term	Average Coupon	# Issues	Market Cap (\$CADm)
FTSE Canada Universe Bond Index	4.56	7.23	10.03	3.09	1676	1,926,152
FTSE Canada All Corporate Bond Index	5.49	5.75	8.49	3.90	1106	492,252
FTSE Canada All Government Bond Index	4.24	7.74	10.56	2.82	570	1,433,900

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**INFORMATION**

**Transparency**

Index Rules available at [seq.com/ftse-russell](http://seq.com/ftse-russell)

IOSCO statement available at

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**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: CBXI/SCMU

TR: FTUBUOVR

FTSE ID: 26045

Data definitions available from

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