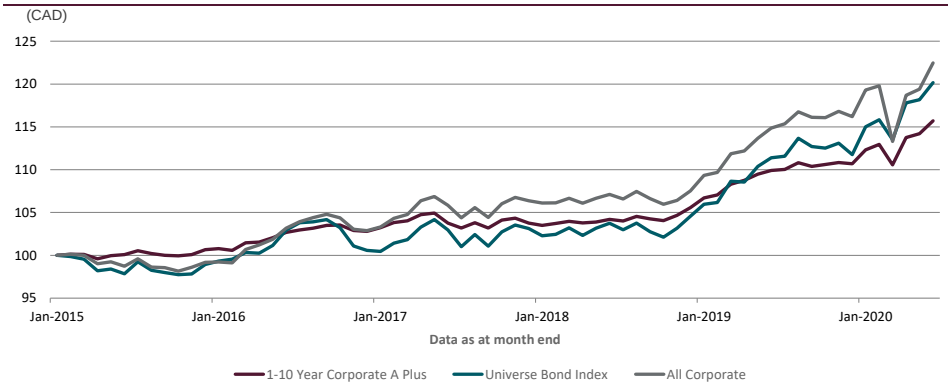
FTSE Canada 1-10 Year Corporate A+ Bond Index

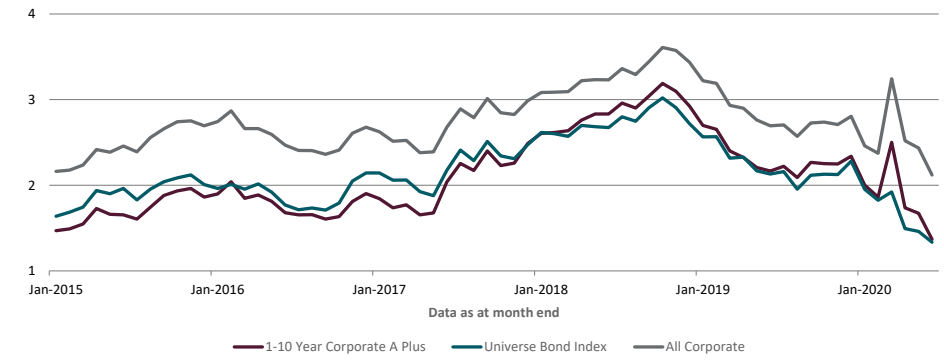
Data as at: 30th June 2020

The FTSE Canada 1-10 Year Corporate A+ Bond Index measures the performance of the short to medium term CAD-denominated corporate bond market, with a minimum rating of A or above. The index is designed to track the performance of marketable corporate bonds outstanding in the Canadian market.

5-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*
1-10 Year Corporate A+ Bond Index	4.65	4.53	5.26	3.70	2.94
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 A+ 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
- Minimum credit rating of A
- At least 10 institutional buyers

Rebalancing

Daily

Weighting

Market Capitalization

Settlement

T0

Currency

CAD

Pricing

Multi Dealer Pricing Methodology which can be viewed at ftserussell.com

Base Value

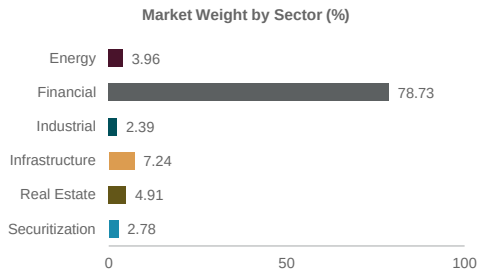
100 at 31 December 2003

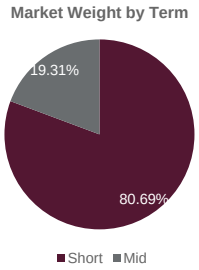
Index Calculation

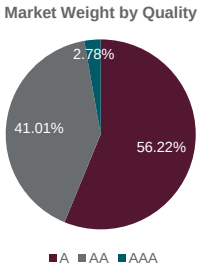
Daily

Source: FTSE Russell as at 30th June. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical performance. Please see disclaimer for important legal information.

FTSE Canada 1-10 Year Corporate A+ Bond Index - Index Breakdown







Index Characteristics - FTSE Canada 1-10 Year Corporate A+ Bond Index

	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
1-10 Year Corporate A+ Bond Index	1.37	3.61	3.91	2.82	277	211,230
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 ftserussell.com

IOSCO statement available at ftserussell.com

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: C110APTR

FTSE ID: 404250

Data definitions available from ftsebond@ftse.com

To learn more, visit www.ftserussell.com; email info@ftse.com or call your local FTSE office:

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