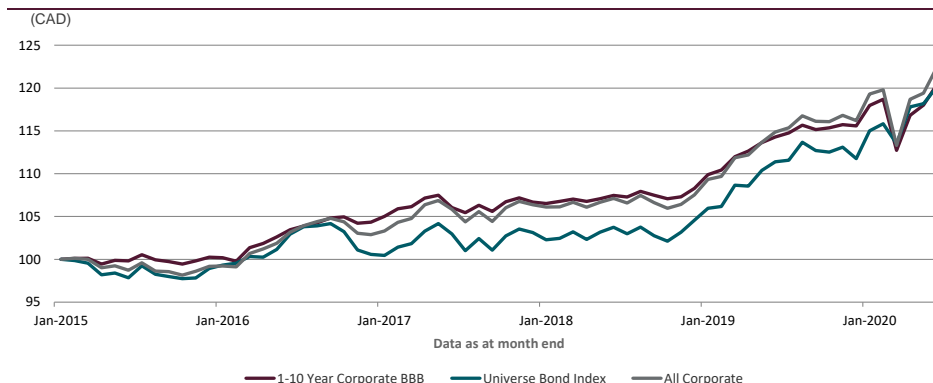


FTSE Canada 1-10 Year Corporate BBB Bond Index

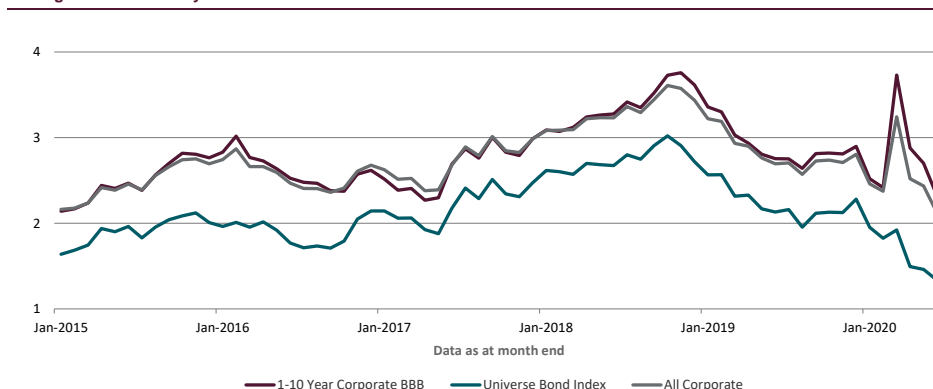
Data as at: 30th June 2020

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



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

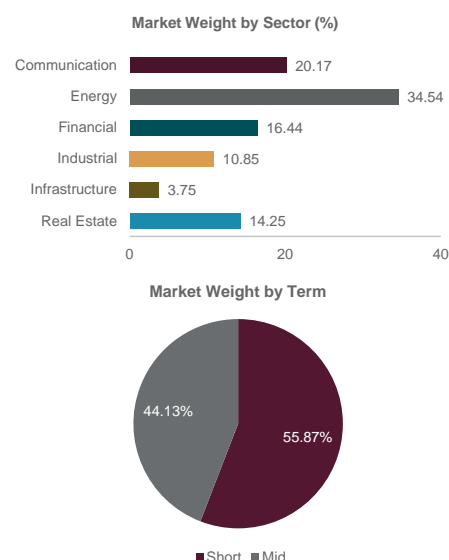
Multi Dealer Pricing Methodology which can be viewed at ftserussell.com

Base Value

100 at 31 December 2003

Index Calculation

Daily

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

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 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: C110BBBT
FTSE ID: 404200

Data definitions available from ftsebond@ftse.com

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