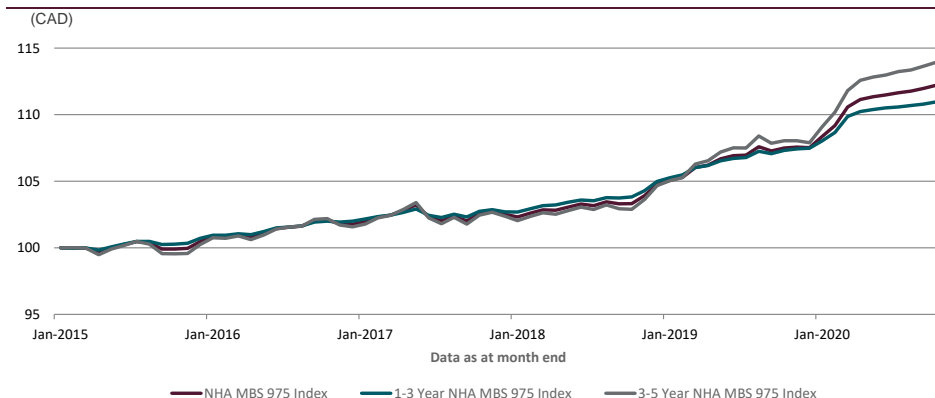


FTSE Canada NHA MBS 975 Index

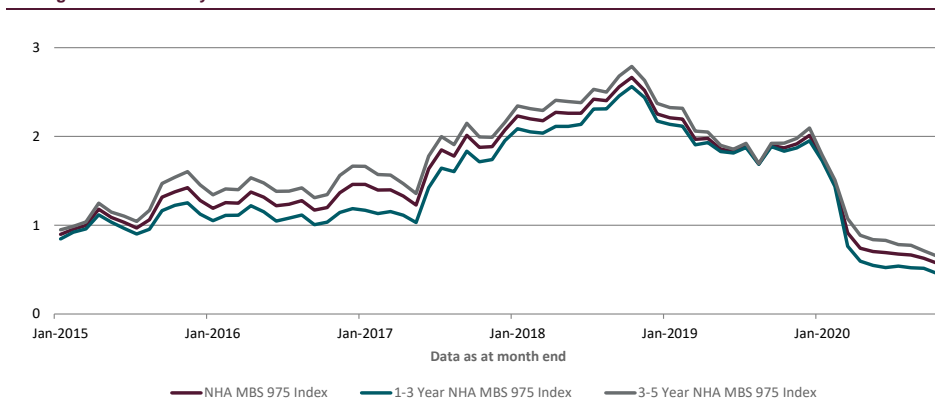
Data as at: 30th October 2020

The FTSE Canada NHA MBS 975 Index measures the performance of the fixed-rate 975 Pool of the Canadian National Housing Act Mortgage-Backed Securities (NHA MBS) market, with payments of principals and interests guaranteed by CMHC, denominated in Canadian dollars.

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*
NHA MBS 975 Index	0.50	4.36	4.39	3.04	2.35
1-3 Year NHA MBS 975 Index	0.35	3.25	3.39	2.60	2.05
3-5 Year NHA MBS 975 Index	0.62	5.61	5.46	3.60	2.74

* Returns are annualised

FEATURES

Objective

FTSE Canada NHA MBS 975 Index is a comprehensive, transparent, rule-based index designed to measure the performance of fixed-rate, AAA-rated 975 Pool of NHA MBS denominated in Canadian dollars. The NHA MBS 975 Index has 15+ years of history available.

- CAD denominated NHA MBS 975 Pool, with payments of principals and interests guaranteed by CMHC
- Minimum issuance size of CAD \$200MM
- Minimum amount outstanding of CAD \$100MM
- Fixed-rate coupons
- Minimum time to maturity of one year as of Rebalance Date
- Minimum Investment Grade credit rating, NHA MBS carries the rating of the guarantor, CMHC

Rebalancing

Entries/Exits on Last Business Day of each month

Amount Outstanding adjusts on 5th Business Day of each month

Weighting

Market Capitalization

(adjusted according to RPB factors)

Settlement

TO

Currency

CAD

Pricing

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

Base Value

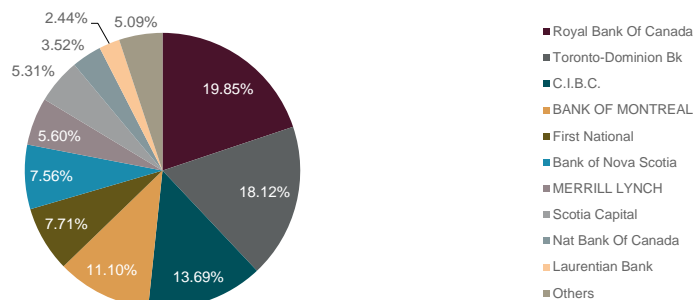
100 at 30 December 2005

Index Calculation

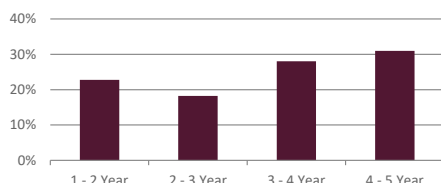
Daily

FTSE Canada NHA MBS 975 Index - Index Breakdown

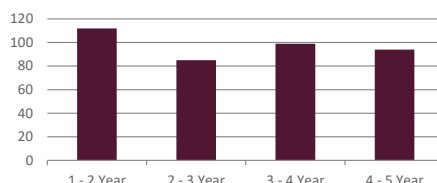
Market Weight by Issuers



Market Weight by Term



No. of Bonds by Term



Index Characteristics - FTSE Canada NHA MBS 975 Index

	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
NHA MBS 975 Index	0.57	2.47	3.13	1.60	390	142,177
1-3 Year NHA MBS 975 Index	0.46	1.56	1.89	1.76	197	58,315
3-5 Year NHA MBS 975 Index	0.65	3.10	3.99	1.48	193	83,863

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INFORMATION

Transparency

Index Rules available at [ftserussell.com](https://www.ftserussell.com)

IOSCO statement available at [ftserussell.com](https://www.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: MBS975TR
FTSE ID: 405000

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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Source: FTSE Russell as at 30th October 2020. Past performance is no guarantee of future results.

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