

CANADIAN FIXED INCOME INDICES

REFINITIV INDICES

REFINITIV CANADIAN FIXED INCOME INDICES

The Refinitiv Canadian Fixed Income Indices provide comprehensive coverage of the Canadian fixed income universe. The indices are suitable as benchmarks for portfolio management, an indicator of market performance and development, and the basis of comparison for different markets.

The index suite contains the following index series with nine maturity bands: 1-3, 1-5, 3-5, 5-7, 5-10, 7-10, 10+, 15-20 and 15 and is made of the following variants:

INDEX VARIANTS

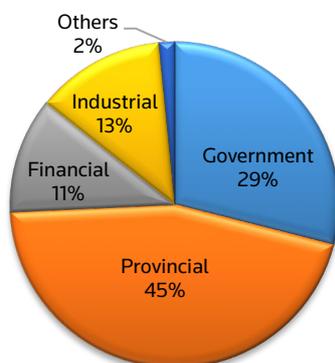
Description	Mnemonic
Refinitiv Canadian All Index	TRCNALL
Refinitiv Canadian Government All Index	TRCNGLL
Refinitiv Canadian Corporate All Index	TRCNCLL
Refinitiv Canadian Provincial All Index	TRCNPLL
Refinitiv Canadian Financial All Index	TRCNFLL
Refinitiv Canadian Industrial All Index	TRCNILL
Refinitiv Canadian Non-Financial All Index	TRCNLL

COMPREHENSIVE COVERAGE

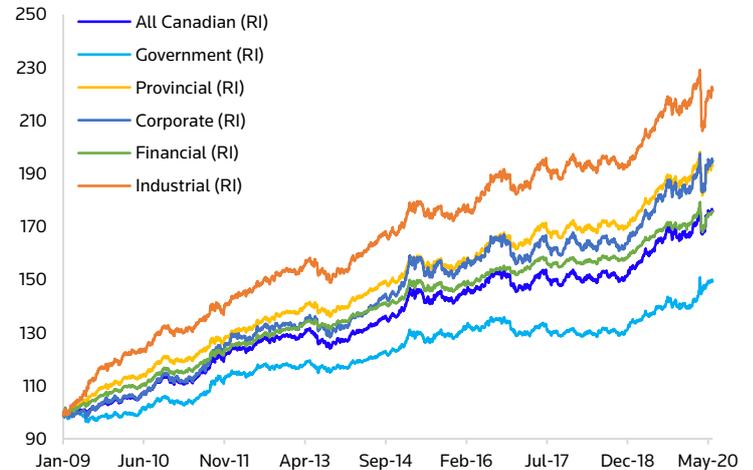
The table below shows the breakup of the bond universe by asset type and market value, number of issues, and percentage of sector weight.

	Market Value (CAD 000s)	Number of Issues	Sector Weight
All	1,846,500	1473	100.00%
Government	535,161	36	28.98%
Provincial	836,233	380	45.29%
Corporate	446,974	982	24.21%
Financial	212,060	405	47.44%
Industrial	234,963	582	52.57%
Non-Financial	1,634,485	1062	88.52%

SECTOR WEIGHTS



RELATIVE TOTAL RETURN PERFORMANCE



ANALYTICAL OVERVIEW

	Yield (Annual)	Duration	Index Coupon
All	1.90%	9.273	3.217
Government	0.78%	7.379	2.086
Provincial	1.97%	11.122	3.665
Corporate	2.89%	7.96	3.711
Financial	2.49%	5.89	3.27
Industrial	3.10%	9.828	4.13
Non-Financial	1.85%	9.712	3.21

AVAILABILITY

The Canadian Fixed Income Indices are available for analysis and licensing usage.

Refinitiv Eikon, DataStream desktop users can access Canadian Fixed Income Indices.

All Data as of 31st May 2020

For Further Information refinitiv.com/en/financial-data/indices
Enquiries Index_Queries@refinitiv.com

© 2020 Refinitiv