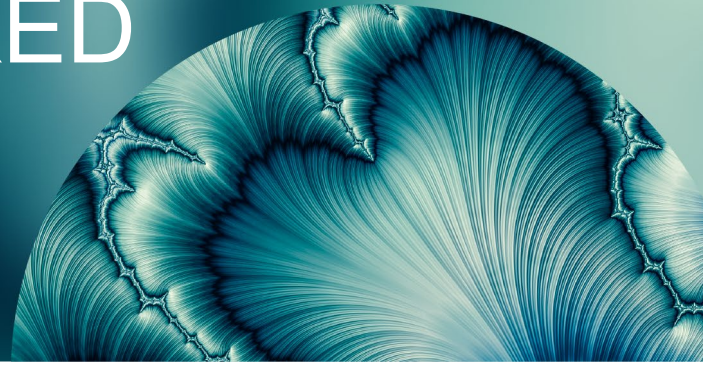


# FR CANADIAN FIXED INCOME INDICES



**Designed to function as benchmarks for portfolio management, an indicator of market performance and development, and the basis of comparison for different markets.**

Directed at investors whose portfolio encompasses bonds of varying liquidity, the indices include issues based on such criteria as time to expiry, amount outstanding, and credit quality.

## DATASET FEATURES

- Clean price, gross price, and total return series with inception in January 2003
- Monthly constituent lists
- Analytics on duration, convexity, current yield, and many more
- 9 maturity bands from 1-3 to 20+ years for targeted analytics
- Government, provincial, and corporate issues
- Financial, industrial, and non-financial sectors

## BASED ON INDUSTRY BEST PRACTICES

The calculation methodology follows the European Federation of Financial Analysts Societies (EFFAS) recommendations. The Indices:

- Include bullet bonds, bonds with purchase funds, partly paid bonds, serial redemption bonds, graduated rate bonds.
- Are weighted by nominal market value outstanding and provide comprehensive coverage of various asset classes.
- Pricing from LSEG Evaluated Pricing Service (EPS), composite contributed pricing, and official exchange prices.

## INDEX BENEFITS

- Comprehensive coverage in line with all significant Canadian Fixed Income benchmarks
- Monthly rebalancing to balance accuracy and turnover

## WHY FR CANADIAN FIXED INCOME INDICES?

- Comprehensive, high quality measurement of the Canadian Fixed Income Universe
- Simple commercial framework allowing forecasting and cost management.
- Scale of a global brand known for independence and integrity
- Available via LSEG Workspace, feed and FTP solutions



REUTERS/Christinne Muschi

## ABOUT FTSE RUSSELL

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

## CONTACT US

To Learn more, visit [ftse-russell/indices](https://ftse-russell/indices); email [Index\\_Queries@lseg.com](mailto:Index_Queries@lseg.com)



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