



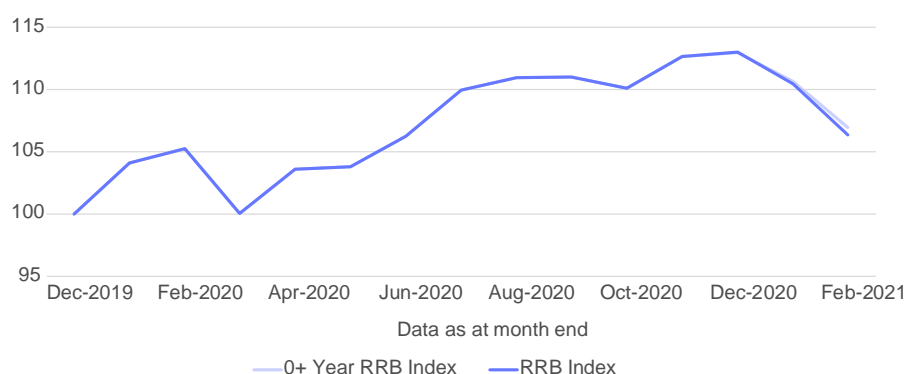
FTSE Canada 0+ Year Real Return Bond Index

Data as at: 26 February 2021

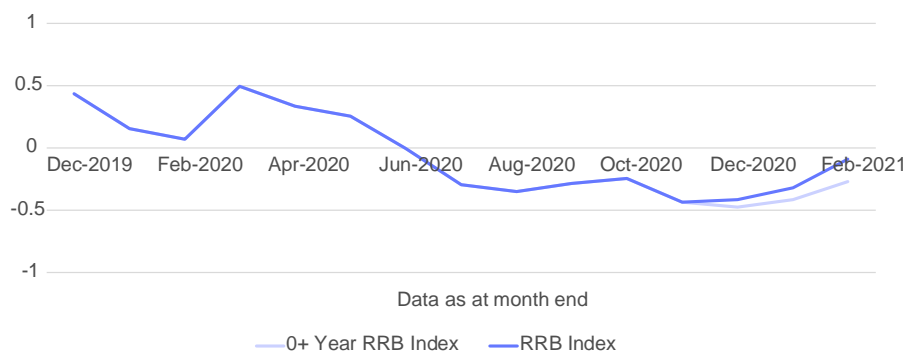
The FTSE Canada 0+ Year Real Return Bond Index is an extension to the FTSE Canada Real Return Bond Index. The index measures the performance of inflation indexed bonds issued in Canadian dollars. The index is designed to track Real Return Bonds (RRB) through maturity. Term and sector sub-indexes are available for this index.

Total Return Performance (0+ vs 1+ RRB Index)

(CAD)



Average Yield to Maturity (0+ vs 1+ RRB Index)



Performance – Total Return

Index (CAD)	Return %				
	3 Months	Year To Date	1 Year	3 Years*	5 Years*
0+ Year Real Return Bond Index	-5.04	-5.31	1.65	4.96	3.65
0+ Year Federal Non-Agency RRB Index	-5.34	-5.55	1.48	4.95	3.58
0+ Year Provincial RRB Index	-2.44	-3.29	3.08	5.05	4.21

* Returns are annualised

FEATURES

Objective

FTSE Canada 0+ Year Real Return Bond Index is a comprehensive, transparent, rule based index designed to measure the performance of real return bonds denominated in Canadian dollars. The 0+ Year RRB Index has 10+ years of history available.

- CAD denominated real return bonds
- Minimum issuance size of CAD \$100MM (before inflation compensation)
- Minimum sector size of CAD \$1.5bn
- Fixed rate coupons
- Minimum time to maturity of one day (exit on maturity date)
- Minimum Investment Grade credit rating

Rebalancing

Daily

Weighting

Market Capitalization

Settlement

T0

Currency

CAD

Pricing

Multi Dealer Pricing Methodology which can be viewed at lseg.com/ftse=russell

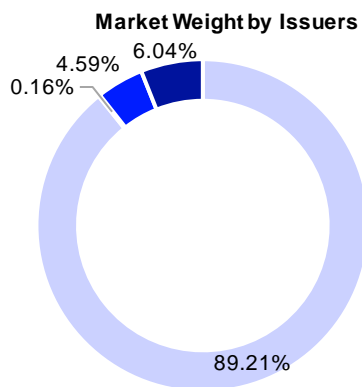
Base Value

100 at 31 December 2009

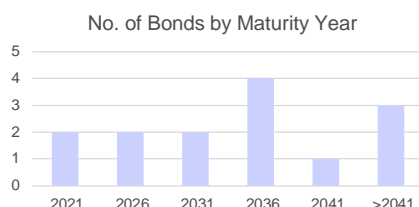
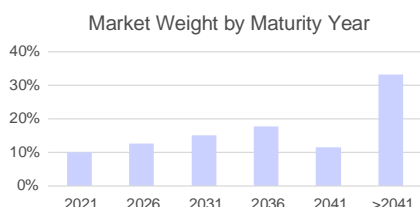
Index Calculation

Daily

FTSE Canada 0+ Year Real Return Bond Index – Index Breakdown



■ Canada RRB ■ Manitoba RRB ■ Ontario RRB ■ Quebec RRB



Index Characteristics – FTSE Canada 0+ Year Real Return Bond Index

	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
0+ Year Real Return Bond Index	-0.27	14.35	16.39	2.66	14	94,130
0+ Year Federal Non-Agency RRB Index	-0.34	14.85	16.95	2.60	8	83,977
0+ Year Provincial RRB Index	0.25	10.17	11.83	3.21	6	10,152

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INFORMATION

Transparency

Index Rules available at lseq.com/ftse-russell

IOSCO statement available at lseq.com/ftse-russell

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: N/A

Data definitions available from fi_index@ftserussell.com

To learn more, visit lseq.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office: fi_index@ftserussell.com

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