



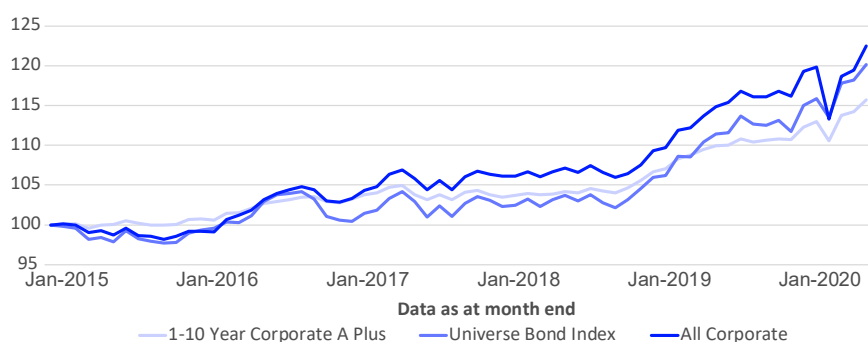
# FTSE Canada 1-10 Year Corporate A+ Bond Index

Data as at: 30 June 2020

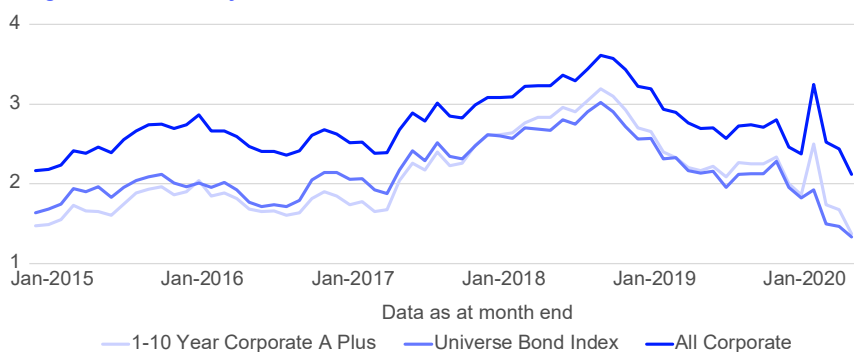
The FTSE Canada 1-10 Year Corporate A+ Bond Index measures the performance of the short to medium term CAD-denominated corporate bond market, with a minimum rating of A or above. The index is designed to track the performance of marketable corporate bonds outstanding in the Canadian market.

## 5-Year Performance – Total Return Unit Value

(CAD)



## Average Yield to Maturity



## Performance – Total Return

Index (CAD)	Return %				
	3 Months	Year To Date	1 Year	3 Years*	5 Years*
FTSE Canada All Corporate Bond Index	4.65	4.53	5.26	3.70	2.94
FTSE Canada Universe Bond Index	5.87	7.53	7.88	5.28	4.20
1-10 Year Corporate A+ Bond Index	8.09	5.41	6.63	4.99	4.41

\* Returns are annualised

## FEATURES

### Objective

FTSE Canada 1-10 Year Corporate A+ 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
- Effective time to maturity greater than 1 year and less than 10 years
- Minimum credit rating of A
- At least 10 institutional buyers

### Rebalancing

Daily

### Weighting

Market Capitalization

### Settlement

T0

### Currency

CAD

### Pricing

Multi Dealer Pricing Methodology which can be viewed at [lseg.com/ftse-russell](http://lseg.com/ftse-russell)

### Base Value

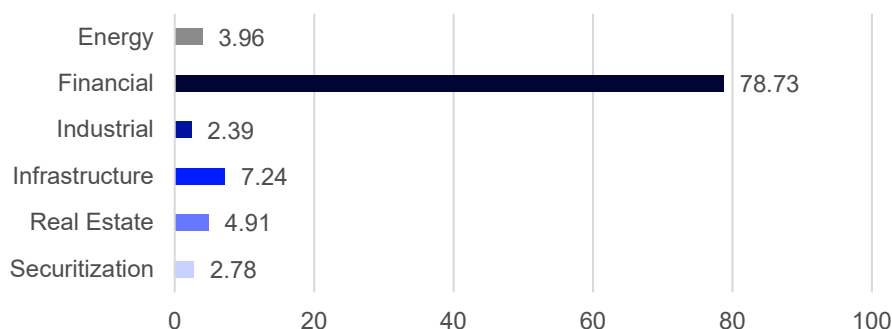
100 at 31 December 2003

### Index Calculation

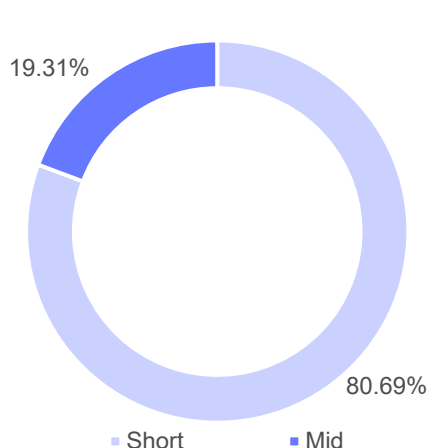
Daily

**FTSE Canada 1-10 Year Corporate A+ Bond Index – Index Breakdown**

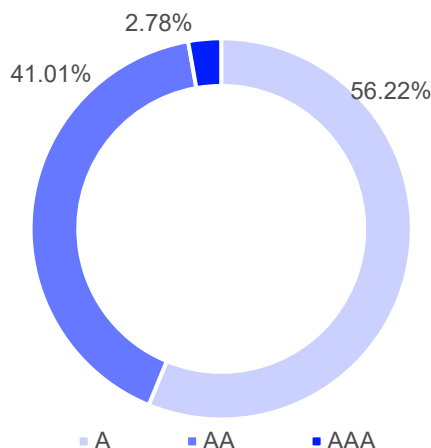
**Market Weight by Sector (%)**



**Market Weight by Term**



**Market Weight by Quality**



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

	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
1-10 Year Corporate A+ Bond Index	1.37	3.61	3.91	2.82	277	211,230
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 [lse.com/ftse-russell](http://lse.com/ftse-russell)

IOSCO statement available at

[lse.com/ftse-russell](http://lse.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: C110APTR

Data definitions available from [info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lse.com/ftse-russell](http://lse.com/ftse-russell); email [info@ftserussell.com](mailto:info@ftserussell.com); or call your regional Client Services Team office:

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