

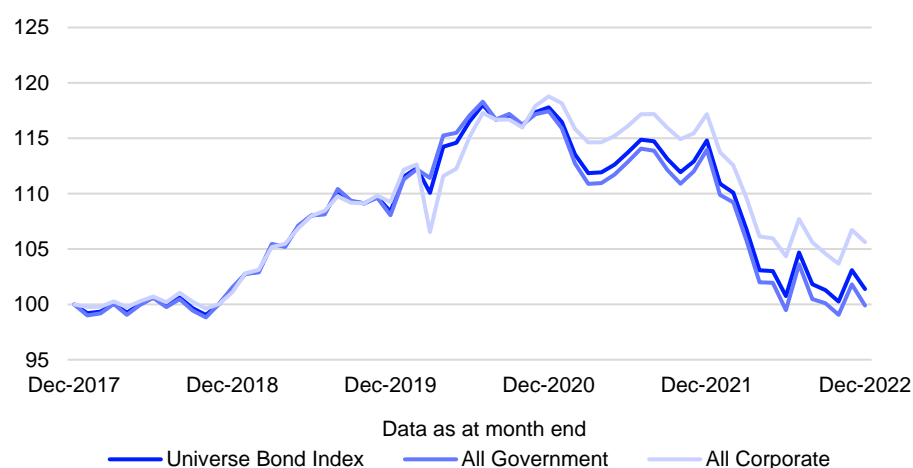


# FTSE Canada All Corporate Bond Index

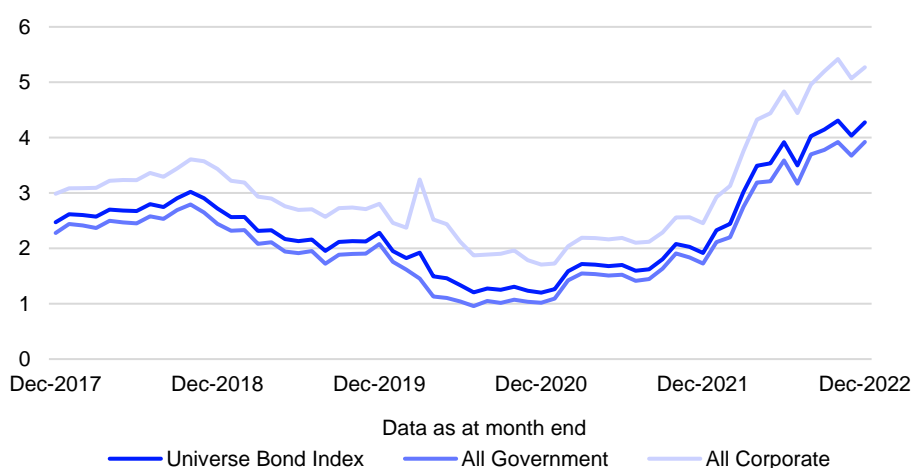
Data as at: 30 December 2022

The FTSE Canada All Corporate Bond Index measures the performance of the Canadian Dollar denominated investment-grade fixed income market, covering Canadian corporate bonds. The index is designed to track the performance of marketable corporate issuance 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 Universe Bond Index	0.10	-11.69	-11.69	-2.20	0.27
FTSE Canada All Corporate Bond Index	1.00	-9.87	-9.87	-1.12	1.10
FTSE Canada All Government Bond Index	-0.21	-12.34	-12.34	-2.58	-0.02

\* Returns are annualised

## FEATURES

### Objective

FTSE Canada All Corporate 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 dollar. The All Corporate Bond Index has 40+ years of history available.

- CAD denominated bonds issued by Canadian Corporations
- Minimum issuance size of CAD \$100MM
- Fixed-rate coupons, payable semi-annually
- Minimum time to effective maturity of one year
- Minimum credit Rating of BBB
- At least 10 institutional buyers

### Rebalancing

Daily

### Weighting

Market Capitalization

### Settlement

T0

### Currency

CAD

### Pricing

CanDeal DNA – Composite Pricing Methodology (effective 17 May 2022)

### Base Value

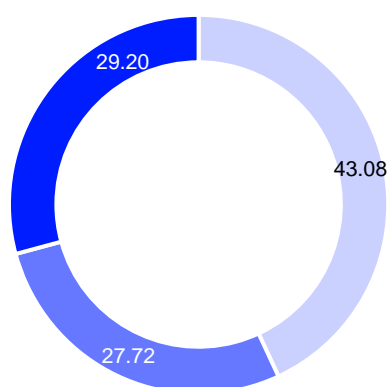
100 at 31 December 1985

### Index Calculation

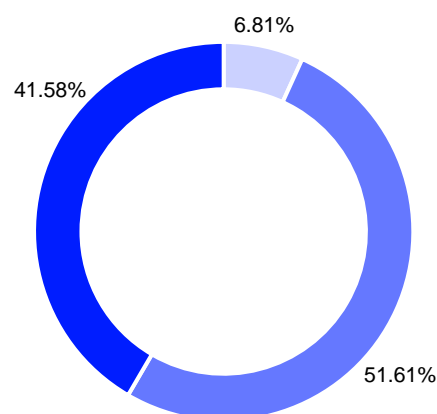
Daily

**FTSE Canada All Corporate Bond Index – Index Breakdown**

**Market Weight by Term**

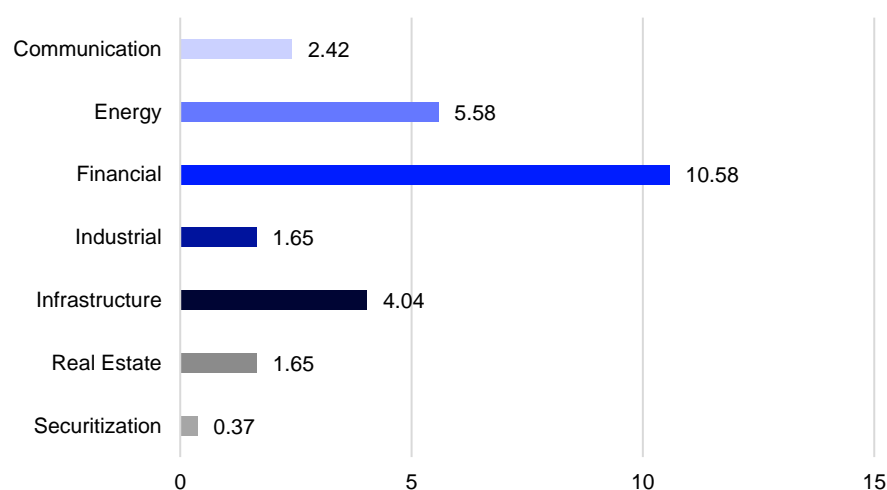


**Corporate Quality**



- Short (<5YR)
- Mid (5-10YR)
- Long (10+YR)
- AAA/AA
- A
- BBB

**Market Weight by Sector (%)**



**Index Characteristics – FTSE Canada All Corporate Bond Index**

	Average YTM	Mod Duration	Effective Term	Average Coupon	# Issues	Market Cap (\$CADm)
FTSE Canada All Corporate Bond Index	5.27	5.70	8.40	3.70	1086	486,509
Short Term Corporate Bond Index	5.28	2.72	2.95	3.18	448	267,409
Mid Term Corporate Bond Index	5.18	5.86	7.00	3.84	227	95,792
Long Term Corporate Bond Index	5.33	12.05	21.31	4.72	411	123,308

**INFORMATION**

**Transparency**

Index Rules available at [lseg.com/ftse-russell](https://www.ftserussell.com/ftse-russell)

IOSCO statement available at

[lseg.com/ftse-russell](https://www.ftserussell.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: CBXI/SCMU

Refinitiv: .FTUBUCOR

FTSE ID: 26039

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Data definitions available from

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