

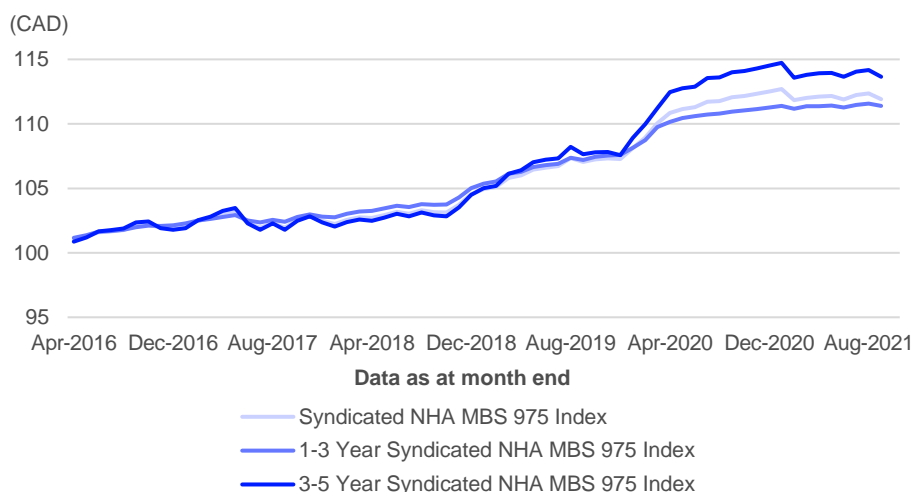


# FTSE Canada Syndicated NHA MBS 975 Index

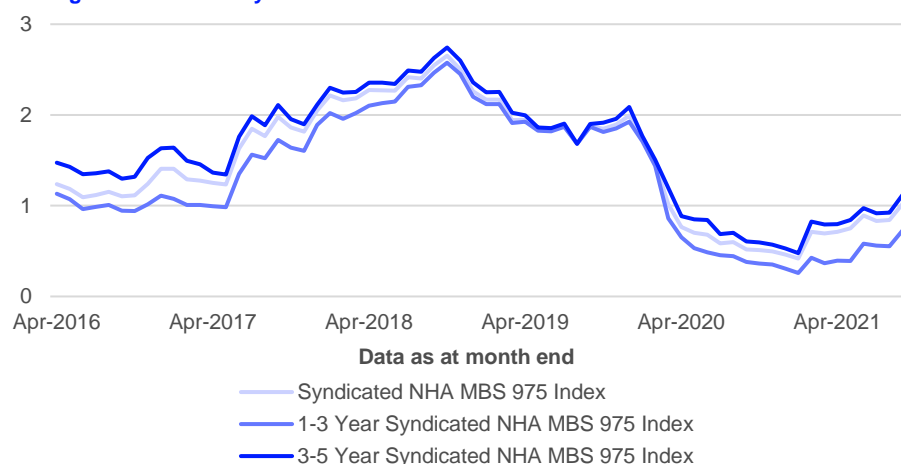
Data as at: 29 September 2021

The FTSE Canada Syndicated NHA MBS 975 Index measures the performance of the syndicated fixed-rate 975 Pool of the Canadian National Housing Act Mortgage-Backed Securities (NHA MBS) market, with payments of principals and interests guaranteed by CMHC, denominated in Canadian dollars.

## 5-Year Performance – Total Return Unit Value



## Average Yield to Maturity



## Performance – Total Return

Index (CAD)	Return %				
	3 Months	Year To Date	1 Year	3 Years*	5 Years*
Syndicated NHA MBS 975 Index	0.02	-0.53	-0.13	2.76	1.85
1-3 Year Syndicated NHA MBS 975 Index	0.12	0.11	0.41	2.41	1.78
3-5 Year Syndicated NHA MBS 975 Index	-0.01	-0.76	-0.31	3.37	2.11

\* Returns are annualised

## FEATURES

### Objective

FTSE Canada Syndicated NHA MBS 975 Index is a comprehensive, transparent, rule based index designed to measure the performance of fixed rate, AAA rated 975 Pool of NHA MBS that are issued by a syndicate of dealers, denominated in Canadian dollars. The Syndicated NHA MBS 975 Index has 10+ years of history available.

- CAD denominated NHA MBS 975 Pool, with payments of principals and interests guaranteed by CMHC
- Issued by a syndicate of 3 or more dealers, with at least 8 institutional buyers at issuance
- Minimum issuance size of CAD \$200MM
- Minimum amount outstanding of CAD \$100MM
- Fixed rate coupons
- Minimum time to maturity of one year
- Minimum Investment Grade credit rating, NHA MBS carries the rating of the guarantor, CMHC

### Rebalancing

Daily

Amount Outstanding adjusts on 5<sup>th</sup> Business Day of each month

### Weighting

Market Capitalization (adjusted according to RPB factors)

### Settlement

T0

### Currency

CAD

### Pricing

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

### Base Value

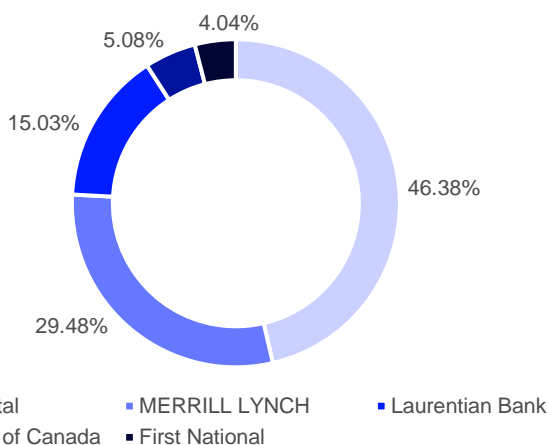
100 at December 31, 2009

### Index Calculation

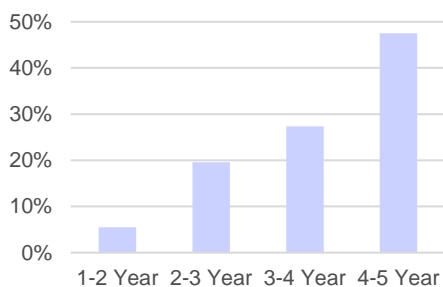
Daily

**FTSE Canada Syndicated NHA MBS 975 Index – Index Breakdown**

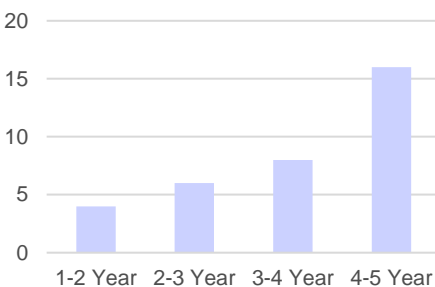
Market Weight by issuer



**Market Weight by Term**



**No. of Bonds by Term**



**Index Characteristics – FTSE Canada Syndicated NHA MBS 975 Index**

	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
Syndicated NHA MBS 975 Index	1.02	2.83	3.65	1.24	34	18,861
1-3 Year Syndicated NHA MBS 975 Index	0.73	1.91	2.38	1.96	10	4,749
3-5 Year Syndicated NHA MBS 975 Index	1.12	3.15	4.08	1.00	24	14,112

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**Transparency**

Index Rules available at [sef.com/ftse-russell](http://sef.com/ftse-russell)

IOSCO statement available at

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**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: TBC

FTSE ID: 405020

Data definitions available from

[fi\\_index@ftserussell.com](mailto:fi_index@ftserussell.com)

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

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