

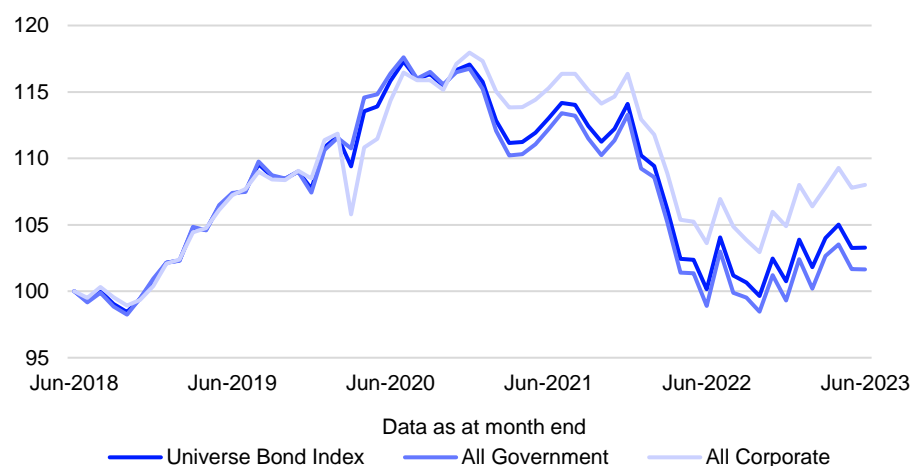


FTSE Canada All Government Bond Index

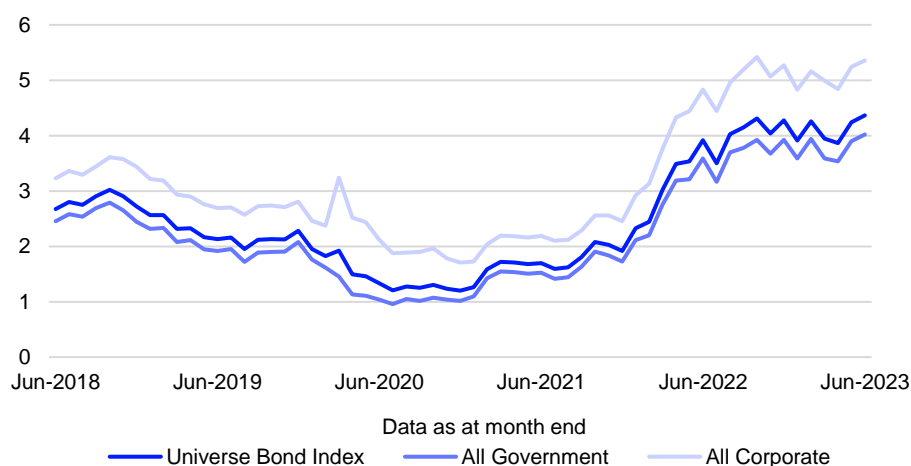
Data as at: 30 June 2023

The FTSE Canada All Government Bond Index measures the performance of the Canadian Dollar denominated investment-grade fixed income market, covering Canadian government and quasi-government bonds. The index is designed to track the performance of marketable Canadian, Provincial and Municipal Government 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 Universe Bond Index	-0.69	2.51	3.15	-3.75	0.65
FTSE Canada All Corporate Bond Index	0.18	2.97	4.24	-1.88	1.55
FTSE Canada All Government Bond Index	-0.98	2.35	2.77	-4.41	0.33

* Returns are annualised

FEATURES

Objective

FTSE Canada All Government Bond Index is a comprehensive, transparent, rule-based index designed to measure the performance of fixed-rate, investment grade domestic government bonds denominated in Canadian dollar, including Federal, Provincial and Municipal securities. The All Government Bond Index has 40+ years of history available.

- CAD denominated bonds issued by Canadian Federal, Provincial or Municipal Governments
- Minimum issuance size of CAD \$100MM (effective January 2019)
- 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

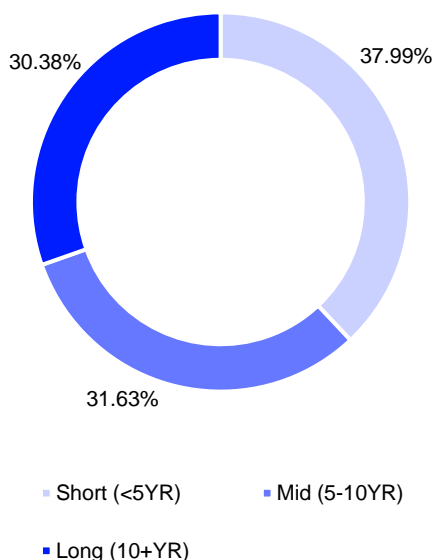
100 at 31 December 1985

Index Calculation

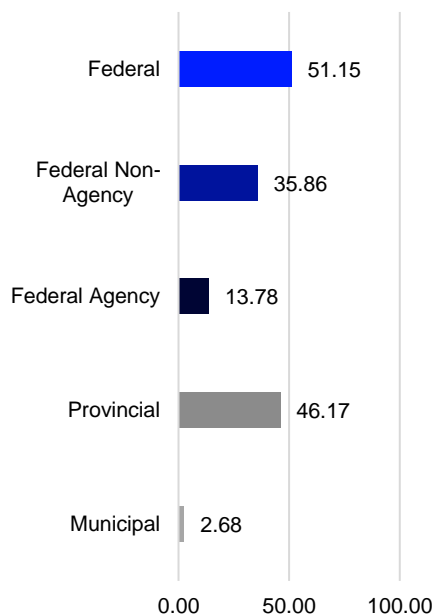
Daily

FTSE Canada All Corporate Bond Index – Index Breakdown

Market Weight by Term



Market Weight by Sector (%)



Index Characteristics – FTSE Canada All Government Bond Index

	Average YTM	Mod Duration	Effective Term	Average Coupon	# Issues	Market Cap (\$CADm)
FTSE Canada All Government Bond Index	4.02	7.96	10.77	2.81	570	1,442,765
Short Term Government Bond Index	4.37	2.67	2.85	2.44	179	548,134
Mid Term Government Bond Index	3.70	6.90	7.79	2.60	153	456,296
Long Term Government Bond Index	3.92	15.69	23.80	3.51	238	438,334

INFORMATION

Transparency

Index Rules available at sef.com/ftse-russell

IOSCO statement available at

sef.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: .FTUBUGOV

FTSE ID: 26044

Data definitions available from

fi_index@ftserussell.com

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

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