

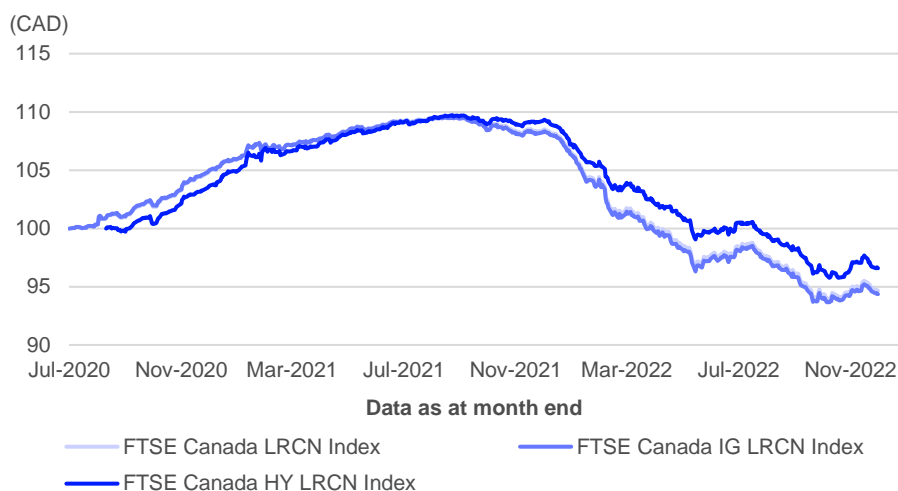


# FTSE Canada LRCN Bond Index

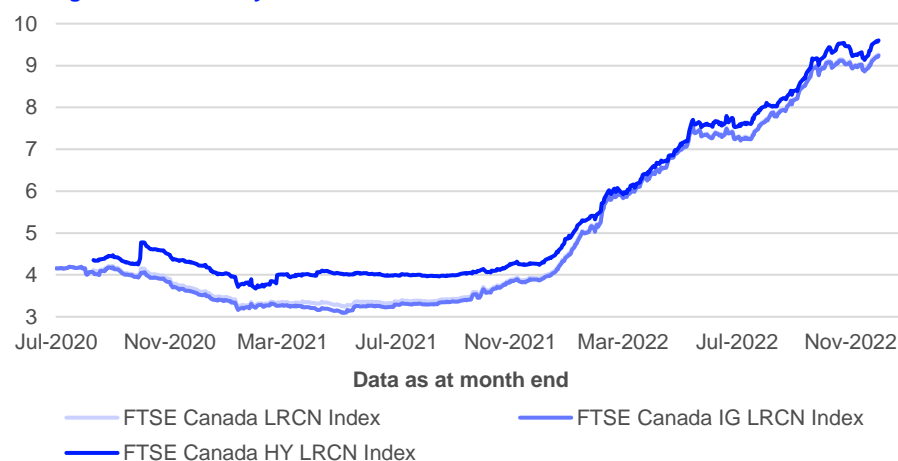
Data as at: 31 January 2022

The FTSE Canada Limited Recourse Capital Notes (LRCN) Index Series includes LRCN that are considered regulatory capital that counts towards AT1 (Additional Tier 1) debt for deposit taking institutions, Tier 1 capital for life insurers, and Category B capital for property and casualty, and mortgage insurers. The index is designed to track the performance of LRCN since its inaugural issuance in 2020.

## Historical 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*
FTSE Canada LRCN Index	-1.54	-12.77	-12.77	n/a	n/a
FTSE Canada Investment Grade LRCN Index	-1.53	-12.89	-12.89	n/a	n/a
FTSE Canada High Yield LRCN Index	-1.66	-11.66	-11.66	n/a	n/a

\* Returns are annualised

## FEATURES

### Objective

FTSE Canada LRCN Index is a comprehensive, transparent, rule based index designed to measure the performance of LRCN outstanding in the Canadian market. The Index has full history available since the inaugural issuance of LRCN.

- CAD denominated LRCN issued by Canadian Corporations
- Minimum issuance size of CAD \$100MM
- Fixed rate coupons, reset every 5 years
- Constituents remain in the index to their effective maturity
- IG and HY sub indices available

### Rebalancing

Daily

### Weighting

Market Capitalization

### 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

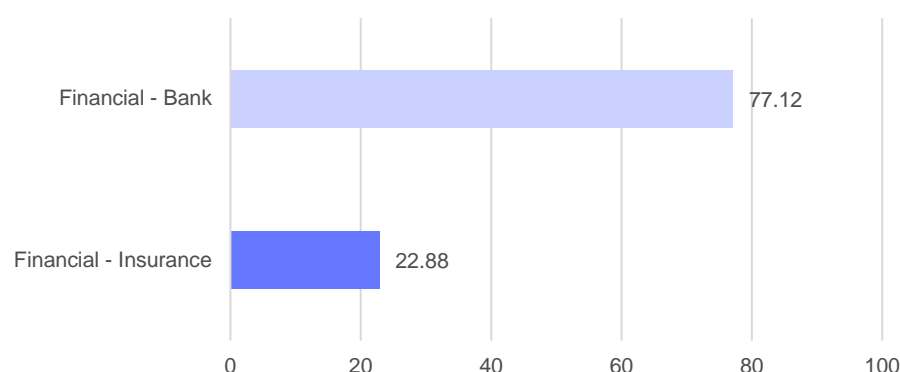
100 at 31 July 2020

### Index Calculation

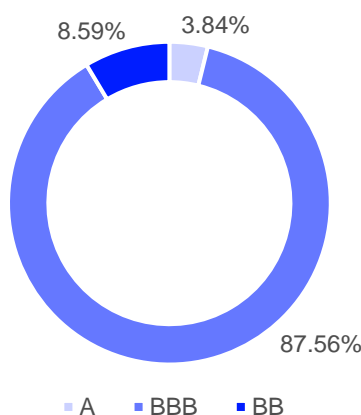
Daily

**FTSE Canada LRCN Index – Index Breakdown**

**Market Weight by Sector (%)**



**Market Weight by Quality**



**Index Characteristics – FTSE Canada LRCN Index**

Index	Average YTM	Mod Duration	Effective Term	Average Coupon	# Issues	Market Cap (\$CADm)
FTSE Canada LRCN Index	9.27	3.32	58.87	5.09	25	20,106
FTSE Canada Investment Grade LRCN Index	9.24	3.33	58.88	5.06	19	18,378
FTSE Canada High Yield LRCN Index	9.60	3.20	58.75	5.43	6	1,728

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**INFORMATION**

**Transparency**

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

IOSCO statement available at

[lseq.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: N/A

Data definitions available from

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

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

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