



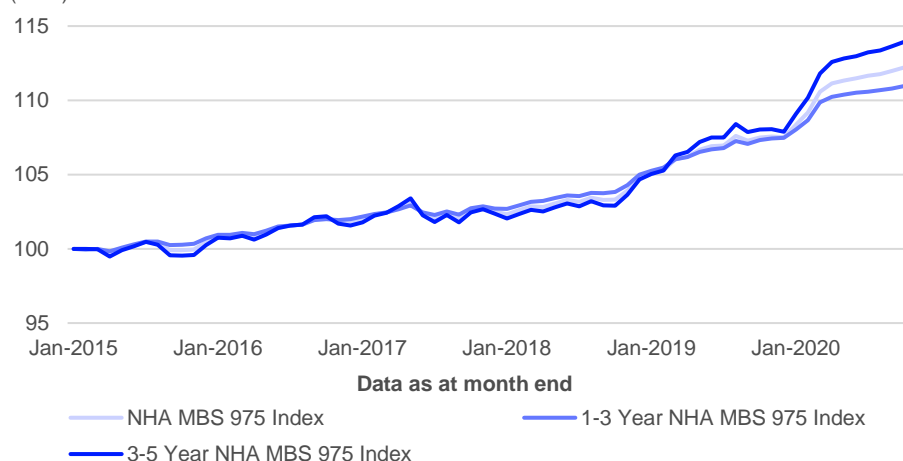
# FTSE Canada NHA MBS 975 Index

Data as at: 30 October 2020

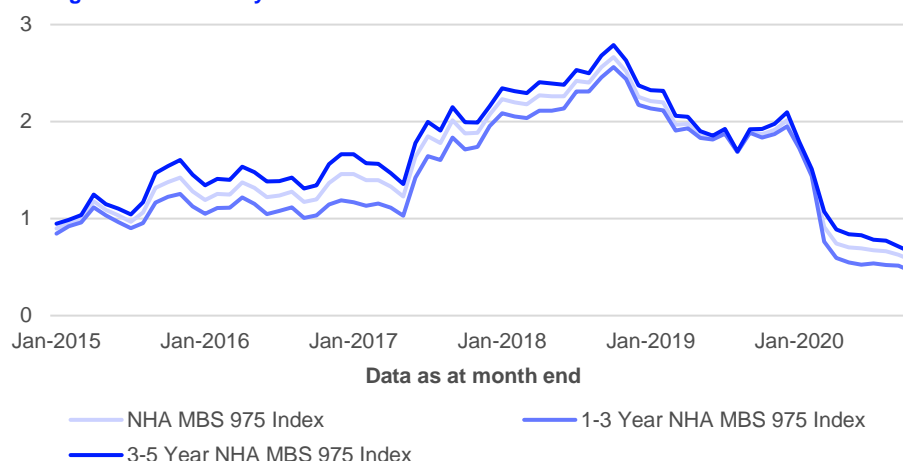
The FTSE Canada NHA MBS 975 Index measures the performance of the fixed-rate 975 Pool of the Canadian National Housing Act Mortgage-Backed Securities (NHA MBS) market, with payments of principals and interests guaranteed by CMHC, denominated in Canadian dollars.

## 5-Year Performance – Total Return Unit Value

(CAD)



## Average Yield to Maturity



## Performance – Total Return

Index (CAD)	Return %				
	3 Months	Year To Date	1 Year	3 Years*	5 Years*
NHA MBS 975 Index	0.50	4.36	4.39	3.04	2.35
1-3 Year NHA MBS 975 Index	0.35	3.25	3.39	2.60	2.05
3-5 Year NHA MBS 975 Index	0.62	5.61	5.46	3.60	2.74

\* Returns are annualised

## FEATURES

### Objective

FTSE Canada 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 denominated in Canadian dollars. The NHA MBS 975 Index has 15+ years of history available.

- CAD denominated NHA MBS 975 Pool, with payments of principals and interests guaranteed by CMHC
- Minimum issuance size of CAD \$200MM
- Minimum amount outstanding of CAD \$100MM
- Fixed rate coupons
- Minimum time to maturity of one year as of Rebalance Date
- Minimum Investment Grade credit rating, NHA MBS carries the rating of the guarantor, CMHC

### Rebalancing

Entries/Exits on Last Business Day of each month Amount Outstanding adjusts on 5th 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](http://lseg.com/ftse-russell)

### Base Value

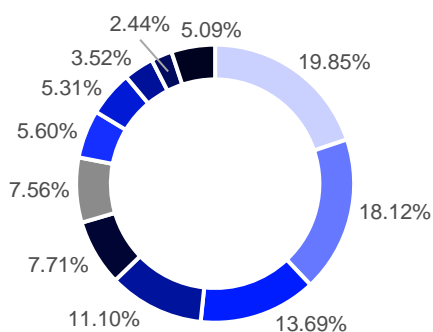
100 at 30 December 2005

### Index Calculation

Daily

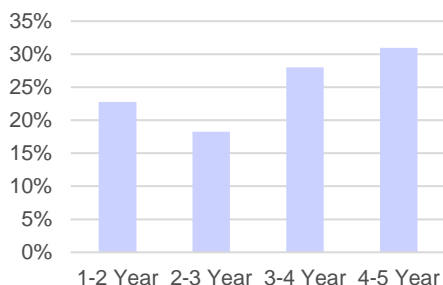
**FTSE Canada NHA MBS 975 Index – Index Breakdown**

**Market Weight by Issuers**

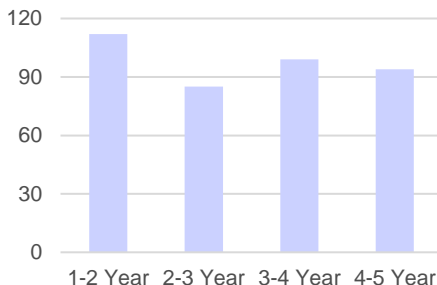


- Royal Bank of Canada
- BANK OF MONTREAL
- MERRILL LYNCH
- Laurentian Bank
- Toronto-Dominion Bk
- First National
- Scotia Capital
- Others
- C.I.B.C.
- Bank of Nova Scotia
- Nat Bank of Canada

**Market Weight by Term**



**No. of Bonds by Term**



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

	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
NHA MBS 975 Index	0.57	2.47	3.13	1.60	390	142,177
1-3 Year NHA MBS 975 Index	0.46	1.56	1.89	1.76	197	58,315
3-5 Year NHA MBS 975 Index	0.65	3.10	3.99	1.48	193	83,863

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**INFORMATION**

**Transparency**

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

IOSCO statement available at

[iaseg.com/ftse-russell](http://iaseg.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: MBS975TR

FTSE ID: 405000

Data definitions available from

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

To learn more, visit [iaseg.com/ftse-russell](http://iaseg.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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