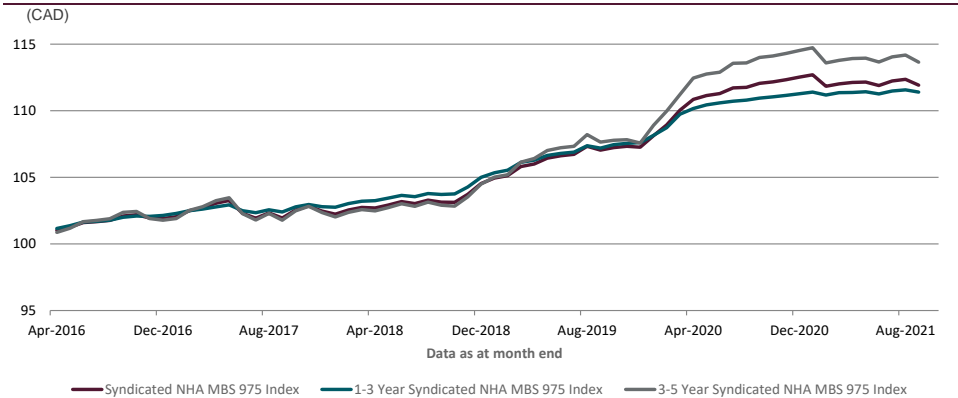


FTSE Canada Syndicated NHA MBS 975 Index

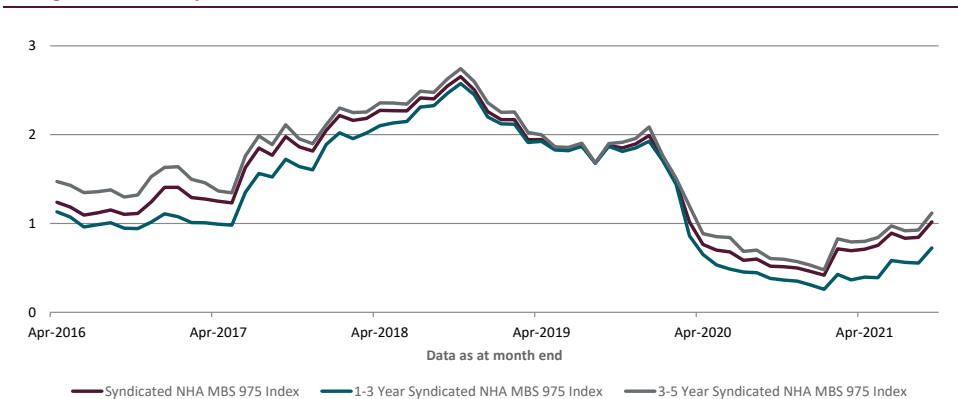
Data as at: September 29, 2021

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 5th Business Day of each month

Weighting

Market Capitalization
(adjusted according to RPB factors)

Settlement

TO

Currency

CAD

Pricing

Multi Dealer Pricing Methodology which can be viewed at ftserussell.com

Base Value

100 at December 31, 2009

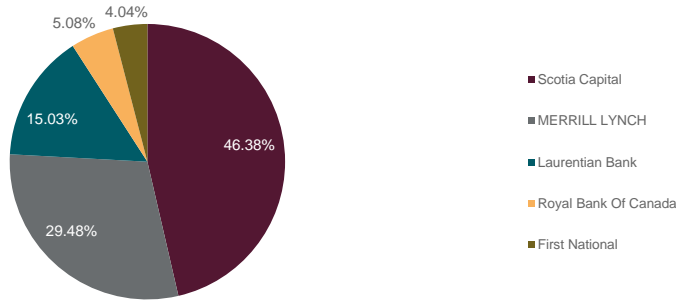
Index Calculation

Daily

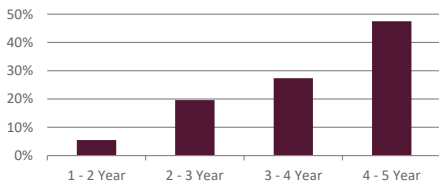
Source: FTSE Russell as at September 29, 2021. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical performance. Please see disclaimer for important legal information.

FTSE Canada Syndicated NHA MBS 975 Index - Index Breakdown

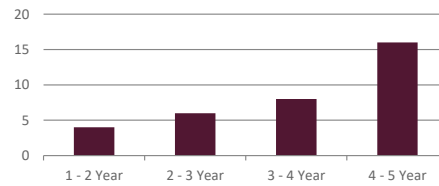
Market Weight by Issuers



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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INFORMATION

Transparency

Index Rules available at ftserussell.com

IOSCO statement available at ftserussell.com

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 ftsebond@ftse.com

To learn more, visit www.ftserussell.com; email info@ftse.com or call your local FTSE office:

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