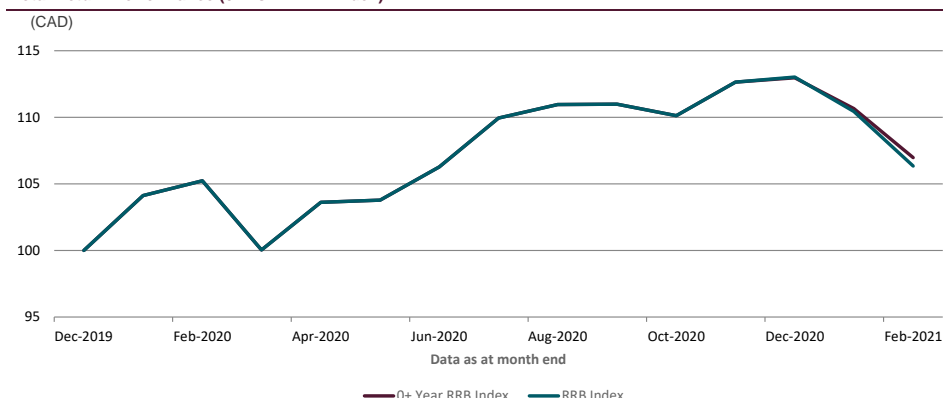


# FTSE Canada 0+ Year Real Return Bond Index

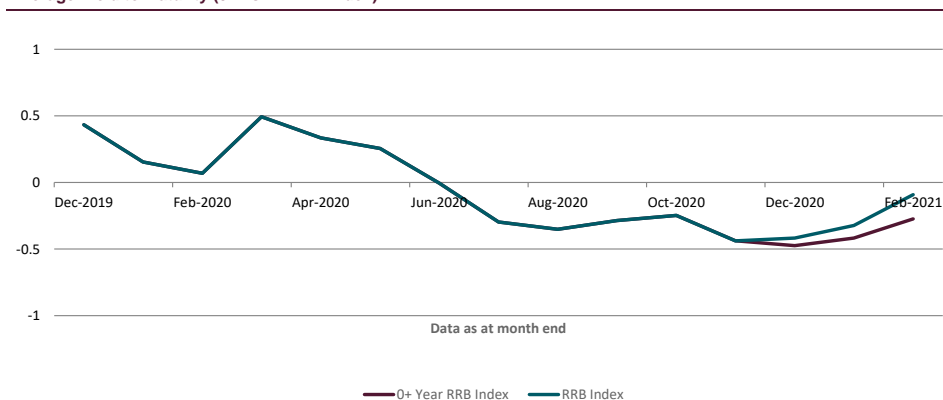
Data as at: 26th February 2021

The FTSE Canada 0+ Year Real Return Bond Index is an extension to the FTSE Canada Real Return Bond Index. The index measures the performance of inflation indexed bonds issued in Canadian dollars. The index is designed to track Real Return Bonds (RRB) through maturity. Term and sector sub-indexes are available for this index.

## Total Return Performance (0+ vs 1+ RRB Index)



## Average Yield to Maturity (0+ vs 1+ RRB Index)



## Performance - Total Return

Index (CAD)	Return %				
	3 Months	Year To Date	1 Year	3 Years*	5 Years*
0+ Year Real Return Bond Index	-5.04	-5.31	1.65	4.96	3.65
0+ Year Federal Non-Agency RRB Index	-5.34	-5.55	1.48	4.95	3.58
0+ Year Provincial RRB Index	-2.44	-3.29	3.08	5.05	4.21

\* Returns are annualised

## FEATURES

### Objective

FTSE Canada 0+ Year Real Return Bond Index is a comprehensive, transparent, rule-based index designed to measure the performance of real return bonds denominated in Canadian dollars. The 0+ Year RRB Index has 10+ years of history available.

- CAD denominated real return bonds
- Minimum issuance size of CAD \$100MM (before inflation compensation)
- Minimum sector size of CAD \$1.5bn
- Fixed-rate coupons
- Minimum time to maturity of one day (exit on maturity date)
- Minimum Investment Grade credit rating

### Rebalancing

Daily

### Weighting

Market Capitalization

### Settlement

T0

### Currency

CAD

### Pricing

Multi Dealer Pricing Methodology which can be viewed at [ftserussell.com](https://ftserussell.com)

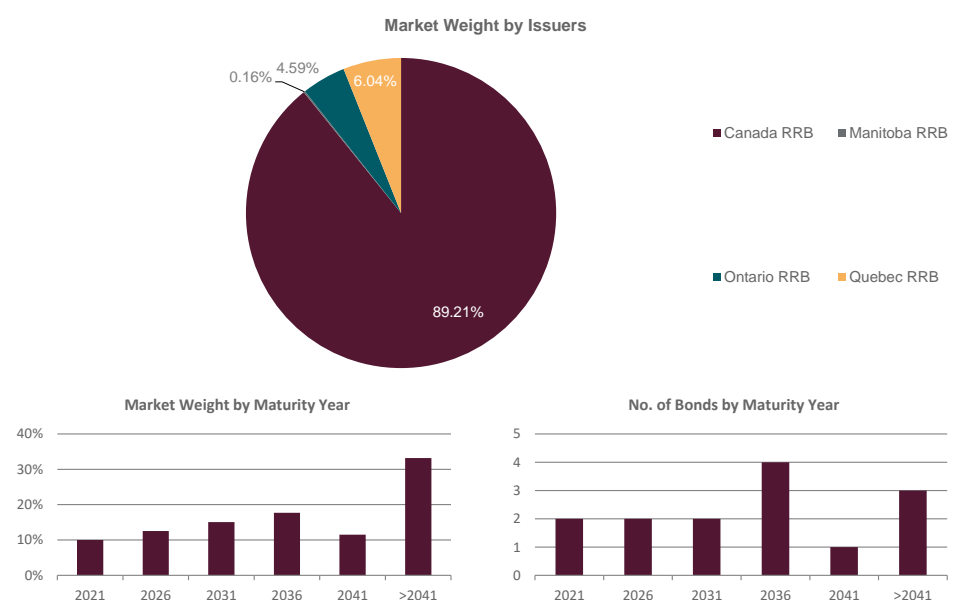
### Base Value

100 at 31 December 2009

### Index Calculation

Daily

## FTSE Canada 0+ Year Real Return Bond Index - Index Breakdown



## Index Characteristics - FTSE Canada 0+ Year Real Return Bond Index

	Average YTM	Mod Duration	Effective Term	Coupon	#Issues	Mcap (CADm)
0+ Year Real Return Bond Index	-0.27	14.35	16.39	2.66	14	94,130
0+ Year Federal Non-Agency RRB Index	-0.34	14.85	16.95	2.60	8	83,977
0+ Year Provincial RRB Index	0.25	10.17	11.83	3.21	6	10,152

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## INFORMATION

## Transparency

Index Rules available at  
[ftserussell.com](https://ftserussell.com)

IOSCO statement available at  
[ftserussell.com](https://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: N/A

FTSE ID: 407500

Data definitions available from  
[ftsebond@ftse.com](mailto:ftsebond@ftse.com)

To learn more, visit  
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