

REFINITIV INDICES

REFINITIV CANADIAN FIXED INCOME INDICES

Designed to function as benchmarks for portfolio management, an indicator of market performance and development, and the basis of comparison for different markets.

Directed at investors whose portfolio encompasses bonds of varying liquidity, the indices include issues based on such criteria as time to expiry, amount outstanding, and credit quality.

DATASET FEATURES

- Clean price, gross price, and total return series with inception in January 2003
- Monthly constituent lists
- Analytics on duration, convexity, current yield, and many more
- 9 maturity bands from 1-3 to 20+ years for targeted analytics
- Government, provincial, and corporate issues
- Financial, industrial, and non-financial sectors

BASED ON INDUSTRY BEST PRACTICES

The calculation methodology follows the European Federation of Financial Analysts Societies (EFFAS) recommendations. The Indices:

- Include bullet bonds, bonds with purchase funds, partly paid bonds, serial redemption bonds, graduated rate bonds
- Are weighted by nominal market value outstanding and provide comprehensive coverage of various asset classes
- Pricing from Refinitiv Pricing Service (RPS), composite contributed pricing, and official exchange prices

INDEX BENEFITS

- Comprehensive coverage in line with all significant Canadian Fixed Income benchmarks
- Monthly rebalancing to balance accuracy and turnover



REUTERS/Christinne Muschi

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AVAILABILITY AND USE

The Index data is available for analysis and licensing uses.

Freely available for desktop use for Refinitiv Datastream and Refinitiv Eikon users. Email us at

Index_Queries@refinitiv.com for off-desktop delivery options.

WHY REFINITIV CANADIAN FIXED INCOME INDICES?

- Comprehensive, high quality measurement of the Canadian Fixed Income Universe
- Simple commercial framework allowing forecasting and cost management
- Scale of a global brand known for independence and integrity
- Available via Refinitiv desktop, feed and FTP solutions

ABOUT REFINITIV

Refinitiv help investors, traders and compliance professionals overcome their three most pressing challenges: to drive profits; to connect and collaborate via open, secure networks; and to efficiently manage risk and regulation.

For further information

refinitiv.com/en/financial-data/indices

Licensing Inquiries

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