

Canada Aggregate Corporate Index

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#); these documents collectively constitute the index methodology for this Index. This index does not take into account any ESG factors or pursue any ESG objectives; please refer to the [Bloomberg Fixed Income Index Methodology](#) for more detail on ESG disclosures.

The Bloomberg Canada Aggregate Corporate Index measures the investment grade, CAD-denominated, fixed-rate, corporate bond market. To be included, securities must have at least one year remaining until final maturity. The Index was created in, and has history backfilled to, October 1, 2002.

The features specific to this Index are set out below.

Description of Index Constituents CAD Investment Grade Bonds

Index Ticker I05510CA Index: Total Return CAD Unhedged

Eligibility Requirements:

Currency Principal and interest must be denominated in CAD

Credit Rating Investment Grade

Sector Corporate

Minimum Amount Outstanding CAD 150mn minimum par amount outstanding

Maturity At least one year until final maturity, regardless of optionality

Minimum Liquidity Requirements See Minimum Amount Outstanding specified above

Rebalance Date Monthly

Document Version History

Date	Update
September 2023	Publication in new format

Environmental, Social and Governance (ESG) Disclosures

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