

Bloomberg Global Aggregate Canadian 10+ Year Float Adjusted Bond Index

The rules of this Index are described in [Bloomberg Canada Aggregate Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Global Aggregate Canadian 10+ Year Float Adjusted Bond Index measures the Canadian dollar-denominated, investment grade, fixed-rate, taxable bond market with maturities greater than 10 years and minimum amount outstanding of CAD 300mn. Both Bank of Canada and the Government of Canada debt holdings are excluded from the index holdings. The index requires the bond to be a member of the [Bloomberg Global Aggregate Index](#) and all bonds within the [Bloomberg Canada Aggregate Index](#) are members of the [Bloomberg Global Aggregate Index](#).

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| Index ID | 32570 |
| Base Currency Index Ticker | I32570CA/BCTFTRDU: Total Return CAD Unhedged |

Features Specific to this Index

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| Maturity | At least 10 years until final maturity, regardless of optionality. |
| Minimum Amount Outstanding | CAD 300mn |
| Float Adjustments | Bank of Canada and the Government of Canada debt transactions conducted in the primary and secondary markets are updated daily and excluded from the index holdings on or before T-3 (3 business days before month end) |
| Minimum Liquidity Requirements | See Minimum Amount Outstanding specified above |

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

Document Version History

| Date | Update |
|------------|---------------------------|
| April 2024 | Publication in new format |

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