

PC-Bond Analytics is an analytical software system for Institutional Portfolio Management that consists of programs for trading and managing fixed income securities. Evaluate the market and identify opportunities using a suite of programs that share an extensive database of issue information and historical pricing.

Consisting of the largest database in Canada, the suite of programs provides access to 60 years of data history - Price, Yield, Total Return, Duration, Index Weights, Ratings and more. Even historical Volume and Ratings are available in the Excel-based applications or in chart format.

PC-Bond can instantly turn market data into investment information to assist you in your investment decisions – a complete software system to meet all your analysis needs.

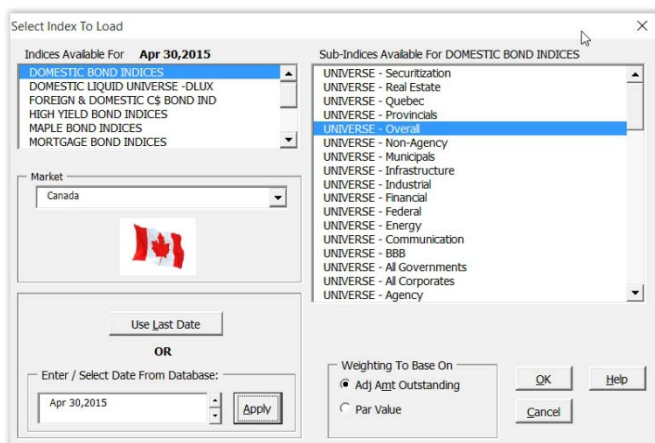
What's in the database?

The PC-Bond database includes extensive coverage of the Canadian Bond Market - daily prices and yields for Bullet Bonds, Amortizing Issues, Callables, Money Market Issues, Coupons and Residuals, FTSE TMX Indices (total return, index analytics, constituents) and more.

The Security Selection Box is shared across all programs (BondMan, BondData, BondCalc) and provides users with the ability to perform multiple levels of search across the entire database.

BondMan Portfolio Analytics (Excel-based)

- Retrieve and price portfolios using the latest multi-dealer pricing.
- Retrieve the FTSE TMX Bond Index (or any sub-Index) as a Portfolio.
- Compare multiple Portfolios side-by-side.
- Measure sector weights, duration, projected returns (using Scenario Analysis).
- Create Blended Indices for portfolio targeting.
- Multiple layouts and 400+ available key columns.
- Macro recording capabilities.
- ... and much more.



Screenshot of BondMan Portfolio Worksheet

Issue Name	Coupon	Maturity Date	Eff Mat Date	Price 20150430	Yield 20150430	IRR 20150430	Term (Eff)	Maturity Code	Modified Duration	Accrued Interest	Current Holdings
DOMESTIC BOND INDICES - UNIVERSE - Overall											
Adj Amt Outstanding Weightings as of Apr 30, 2015											
Nova Scotia Power	10.25	10/01/2020	10/01/2020	138.676	1.64	1.64	4.69	SHORT	3.86	3.23	24,564
Ontario Hydro	10.00	06/02/2020	06/02/2020	138.786	1.52	1.52	4.76	SHORT	3.95	2.41	213,255
Hydro-Quebec	11.00	15/08/2020	15/08/2020	147.824	1.54	1.54	5.28	MID	4.27	2.38	2,511,118
British Columbia	10.60	05/09/2020	05/09/2020	146.268	1.53	1.53	5.34	MID	4.34	1.77	88,985
Ontario Hydro	11.50	27/11/2020	27/11/2020	152.114	1.65	1.66	5.57	MID	4.35	5.01	16,162
Canadian Utilities Ltd.	11.77	30/11/2020	30/11/2020	150.410	2.13	2.13	5.58	MID	4.32	5.03	100,000
Ontario Hydro	11.00	01/10/2020	01/10/2020	148.463	1.61	1.60	5.41	MID	4.39	1.02	34,113
TransCanada PipeLines	11.80	20/11/2020	20/11/2020	148.320	2.43	2.43	5.55	MID	4.27	5.37	93,346
Canada	10.50	15/03/2021	15/03/2021	153.634	1.04	1.04	5.87	MID	4.74	1.47	285,675
Nova Scotia Power	11.00	26/02/2031	26/02/2031	201.869	2.91	2.91	15.82	LONG	9.90	2.05	57,083

BondData Charts

- Extensive historical time series.
- Benchmark Yield Curves.
- Custom Yield Curves.
- Library of technical indicators.
- Customization - colours, fonts.
- Automation, JPG output.
- ... and more.



BondCalc Trade Calculator (Excel-based)

- Retrieve securities from the historical database.
- Calculate trade metrics.
- Complete MBS analysis.
- Butterfly and Switch trades, including risk and arbitrage-weighted calculations.
- Cashflow analysis.
- ... and more.

Standard Layout	Security 1	Security 2	Security 3	Security 4	Security 5
Security ID	109253 CAN	133153 CAN			
Security Desc.	CAN 3.5 Dec 1, 2045 (C\$)	CAN 2.25 Jun 1, 2025 (C\$)			
CUSIP	135087236	135087050			
ISIN	CA1350872368	CA1350870507			
Issue Type	1-CANF	1-CANF	1-CANF	1-CANF	1-CANF
Buy or Sell	BUY	SELL			
Settlement Date	Mar 31, 2015	Mar 31, 2015	Mar 31, 2015	Mar 31, 2015	Mar 31, 2015
Coupon or Rate	3.500%	2.250%			
Maturity Date	Dec 1, 2045	Jun 1, 2025			
EFF Mat Date	Dec 1, 2045	Jun 1, 2025			
Data Source	Mid Price	Mid Price			
Market Price	128.6433	106.3328			
Market Yield	2.209%	1.574%			
IRR	2.208%	1.573%			
Semi-Annual Yield	2.209%	1.574%			
Accrued Interest	1.1507	0.7397			
Dirty Price	129.7940	107.0725			
Term (EFF) in Years	30.69	10.18			
Term To Mat: Years	30.69	10.18			
Macduley Duration	20.348	9.123			
Modified Duration	20.127	9.051			
Value of .91%	26.124	9.692			
Convexity	5.2599	0.9245			
Delta	5.030.000	6.061.034			
Total Investment	6,489,700.92	6,489,700.92			

For additional information:

Contact FTSE TMX Global Capital Debt Markets at pcbond@ftse.com or (416) 572-7979.