



Update to Index Eligibility Criteria for FRNs in the FTSE Canada Bond Indices

20 January 2023

FTSE Russell has reviewed the index eligibility criteria for floating rate notes in its FTSE Canada Bond Indices. Effective from 23 January 2023, the inclusion criteria for the following indices will be changed to require that securities must have an original term to maturity of at least 13 months to be eligible:

- FTSE Canada Floating Rate Note (FRN) Index
- FTSE Canada 1-3 Year Laddered Floating Rate Note Index

The updated Ground Rules can be accessed at [FTSE_Canada_Floating_Rate_Note__FRN__Index.pdf \(ftserussell.com\)](#) and [FTSE_Canada_1-3_Year_Laddered_Floating_Rate_Note_new.pdf \(ftserussell.com\)](#)

Please contact us at fi.index@lseg.com with any comments or questions.

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