

FTSE Canada 20+ Bond Index Series - Ground Rule Update

02 May 2019

FTSE Russell would like to inform clients that the FTSE Canada 20+ Bond Index Series Ground Rules have been updated. These changes are effective immediately.

Section 4: Eligibility Criteria (update highlighted in bold)

4.1 Eligible Bonds

Minimum issue size: \$50 Million for Federal and / or Provincial

Government Bonds (Strip Bonds)

Effective 1 March 2019, newly issued securities that contain a step-up schedule with predetermined fixed-rates will be eligible for the FTSE Canada 20+ Universe Bond Index.

\$100 Million for Federal and / or Provincial

Government Bonds (non-Strip Bonds)

\$100 Million for Corporate Bonds (non-Strip Bonds)

Minimum number of buyers: 10 institutional buyers for all non Strip Issues

Minimum Credit Rating: BBB (low) for all non Strip Issues (Only Federal Strip and

Provincial Strip Issues are eligible, regardless of Credit Rating)

Minimum Term: 20 Years

Currency: Canadian dollars

Country of issuance: Canada
Country of issuing entity: Canada

An updated copy of the FTSE Canada 20+ Bond Index Series Ground Rules (v2.6) is now available using the following link: FTSE_Canada_20_Plus_Bond_Index_Series.pdf

Or on the FTSE Russell website: www.ftserussell.com

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