

FTSE Canada Indexes - Ground Rule Update

02 August 2019

FTSE Russell would like to inform clients of the following Ground Rule update which will be effective from 3 September 2019.

The Index ratings methodology for the indexes noted below will be updated to the following:

- The grace period for downgraded and defaulted bonds will be adjusted from 90 days to **30 days** in the **Investment Grade** indexes;
- Downgraded bonds will enter the **High Yield** indexes **30 days** following the downgrade.

The changes will apply to the following Indexes:

Investment Grade Indexes

FTSE Canada Universe Bond Index
 FTSE Canada Maple Bond Index
 FTSE Canada Universe + Maple Bond Index
 FTSE Canada 0+ Year Universe Bond Index
 FTSE Canada Real Return Bond Index
 FTSE Canada 20+ Bond Index
 FTSE Canada NVCC Bond Index
 FTSE Canada Floating Rate Note Index

High Yield Bond Index

FTSE Canada High Yield Bond Index

Updated copies of the methodologies for the relevant Indexes are available using the following link:

[Methodology Website](#)

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

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