



FTSE Canada Strip Bond Index – Addition of Term Sub-Indexes

Ground Rule Update

19 September 2019

FTSE Russell would like to inform clients of the following update to the FTSE Canada Strip Bond Index Ground Rules which will be effective from 1 November 2019.

This update is for a product enhancement increasing the number of sub-indexes available. There is no change to the methodology of the index.

Section 1: Introduction (addition of further 44 term sub-indexes)

1.8 Major Sub-indexes

1.8.1 A sub-index will be created if a sufficient number of eligible constituents for that sub-index exist. All indexes have the following three maturity sub-indexes:

- Short (5 years and under)
- Mid (5 – 10 years)
- Long (over 10 years)

Additionally, the FTSE Canada Strip Bond Index is broken down into the following maturity sub-indexes:

1-3, 3-7, 7-10, 10-15, 15-20, 20-25, 25-30, 30+ Years

1-10, 10-20, 20-30 Years

1.8.2 The FTSE Canada Strip Bond Index is also split into sub-indexes based on the issuer classification of each bond. The government segment is divided into Federal and Provincial sectors.

1.8.3 The FTSE Canada Strip Bond Index is not classified into the broad credit rating categories of AAA/AA, A, and BBB, due to the lack of coverage of individual stripped issues from the rating agencies.

An updated copy of the FTSE Canada Strip Bond Index Ground Rules (v2.5) is now available using the following link:

[FTSE_Canada_Strip_Bond_Index.pdf](#)

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

For further information please contact FTSE Russell Client Services at info@ftserussell.com or call:

Australia	+1800 653 680
Hong Kong	+852 2164 3333
Japan	+81 3 4563 6346
London	+44 (0) 20 7866 1810
New York	+1866 551 0617

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