



FTSE Canada Indexes - Ground Rule Update

26 June 2020

FTSE Russell would like to inform clients of the following Ground Rule update which is effective immediately.

Periodic Change to the Portfolios

Addition of Constituents (update highlighted in bold)

A new issue enters the index on **/after** the day it is issued or auctioned (**when all eligibility criteria are verified**). The bond is included in the calculation of index risk statistics such as duration on the day of issue, though it does not affect the return on the index until the following business day. The new security does not begin to accrue interest until the new issue settlement date. The cut-off time for inclusion on the day of issue is 3:00pm EST.

The update will apply to the following Indexes:

- FTSE Canada Universe Bond Index Series
- FTSE Canada Real Return Bond Index Series
- FTSE Canada Universe and Maple Bond Index Series
- FTSE Canada NVCC Bond Index
- FTSE Canada High Yield Bond Index
- FTSE Canada HyBrid Bond Index
- FTSE Canada Liquid Universe Bond Index Series
- FTSE Canada 20+ Bond Index Series
- FTSE Canada Floating Rate Note FRN Index
- FTSE Canada Liquid Universe Bond Index

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

Methodology Website ftserussell.com/products/FTSETMX/Home/Methodologies

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

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