



FTSE Canada Bond Indexes – Ground Rules Update – Clarification to Credit Rating Rule

24 June 2021

FTSE Russell would like to inform clients of the following update to the FTSE Canada Ground Rules listed below, this change is effective immediately:

The index rating for each bond is based on the **publicly available** ratings from Dominion Bond Rating Service, Standard and Poor's, Moody's Investors Service and Fitch.

The following Ground Rules have been updated:

- FTSE Canada 0+ Year Universe Bond Index
- FTSE Canada 1-3 Year Laddered Floating Rate Note Index
- FTSE Canada High Yield Bond Index
- FTSE Canada HYBrid Bond Index
- FTSE Canada Investment Grade 1-5 Year Laddered Corporate Bond Index
- FTSE Canada Investment Grade 1-10 Year Laddered Corporate Bond Index
- FTSE Canada Liquid Universe Bond Index Series
- FTSE Canada Maturity Corporate Bond Index Series
- FTSE Canada NHA MBS 975 Index
- FTSE Canada NVCC Bond Index
- FTSE Canada Syndicated NHA MBS 975 Index
- FTSE Canada Universe and Maple Bond Index Series

Updated copies of the Ground Rules are now available on the FTSE Russell website: www.ftserussell.com

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