

## FTSE Canada Index Bond Series - Change to Bond Index Ratings - 28 February 2023

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FTSE Russell has recently conducted a comprehensive review of the index ratings for all constituent bonds in the FTSE Canada Bond Index Series and have identified 16 securities which need to be updated. FTSE Canada applies a consistent index rating methodology in accordance with published ground rules based on inputs from four rating agencies (see section 4.6 of the [FTSE Canada Universe Bond Index](#))

As a result of the review, based on the methodology, the FTSE Canada Index rating for the following securities will be adjusted on 6 March 2023. Further details on these securities can be found in Figure 1.

<u>CUSIP</u>	<u>Issuer Name</u>	<u>Coupon</u>	<u>Maturity Date</u>	<u>Industry Sector</u>	<u>Industry Group</u>	<u>Industry Subgroup</u>	<u>Adjusted Face Value (in millions) *data as of Feb 27, 2023</u>	<u>Current Index Rating</u>	<u>New Index Rating</u>
89353ZAU2	TransCanada PipeLines	7.31	01/15/2027	Corporate	Energy	Pipelines	106	BBB	A
89353ZAX6	TransCanada PipeLines	7.9	04/15/2027	Corporate	Energy	Pipelines	170.6	BBB	A
87262KAD7	TMX Group Ltd	2.997	12/11/2024	Corporate	Financial	Services	300	A	AA
87262KAE5	TMX Group Ltd	3.779	06/05/2028	Corporate	Financial	Services	200	A	AA
87262KAF2	TMX Group Ltd	2.016	02/12/2031	Corporate	Financial	Services	250	A	AA
87262KAB1	TMX Group Ltd	4.461	10/03/2023	Corporate	Financial	Services	250	A	AA
06368B2H0	Bank of Montreal	2.85	03/06/2024	Corporate	Financial	Bank	2,000	A	AA
06368B5B0	Bank of Montreal	2.28	07/29/2024	Corporate	Financial	Bank	1,750	A	AA
06368DCV4	Bank of Montreal	2.37	02/03/2025	Corporate	Financial	Bank	1,500	A	AA

06368DPC2	Bank of Montreal	1.758	03/10/2026	Corporate	Financial	Bank	750	A	AA
06368DTH7	Bank of Montreal	1.551	05/28/2026	Corporate	Financial	Bank	1,250	A	AA
06368DW26	Bank of Montreal	3.65	04/01/2027	Corporate	Financial	Bank	2,000	A	AA
06368D3U6	Bank of Montreal	4.309	06/01/2027	Corporate	Financial	Bank	2,500	A	AA
06368LEY8	Bank of Montreal	4.709	12/07/2027	Corporate	Financial	Bank	2,500	A	AA
097751AE1	Bombardier Inc.	7.35	12/22/2026	Corporate	Industrial	Manufacturing	150	CCC	B
67072QAE4	NuVista Energy Ltd	7.875	07/23/2026	Corporate	Energy	Exploration	230	B	BB

If you have any questions or comments, please do not hesitate to contact us at [fi.index@ftserussell.com](mailto:fi.index@ftserussell.com) / 416.572.7979

For further information please contact FTSE Russell Client Services at [info@ftserussell.com](mailto:info@ftserussell.com) or call:

Australia	+1800 653 680
Hong Kong	+852 2164 3333
Japan	+81 3 6441 1430
London	+44 (0) 20 7866 1810
New York	+1866 551 0617

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