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FTSE Canada Bond Indices – Ground Rule Clarification for Index Credit Rating Methodology

01 February 2024

FTSE Russell would like to inform clients that the FTSE Canada Bond Index Series Ground Rules have been updated to clarify the prevailing treatment of un-solicited and private ratings in the index credit rating methodology with the addition of the following rules:

A rating that is un-solicited at issuance is not used for the purpose of determining index eligibility; however, if a rating is changed from solicited to un-solicited, it will still be incorporated.

Private ratings are not used for the purpose of determining index eligibility.

Updated copies of the Ground Rules are now available on the FTSE Russell website:

ftse-russell/indices/canada-fixed-income

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