



**FTSE
RUSSELL**
An LSEG Business

FTSE Canada Bond Indices – 1-10 Year Laddered Bond Index Series

24 May 2024

FTSE Russell would like to inform clients that the FTSE Canada 1-10 Year Laddered Bond Index Series Ground Rules have been updated to reflect the reinvestment rule for maturing bonds from 2 to 1 business day prior to maturity effective on May 27th, 2024:

6.4 Removal of constituents

6.4.1 Bonds in the 0 – 0.99 (under 1 year) bucket will mature prior to, or on, the rebalance date. Maturing bonds will be reinvested into the index 1 business day prior to the maturity at market price.

Updated copies of the Ground Rules will be available FTSE Russell website in due course.

Please contact fi.index@ftserussell.com / 416.572.7979 with any questions or comments.

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