



**FTSE
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FTSE Canada Bond Indices – Maturity Government Bond Index Series

24 June 2024

FTSE Russell would like to inform clients that the FTSE Canada Maturity Government Bond Index Series Ground Rules have been updated to reflect the reinvestment rule for called and maturing bonds from 2 to 1 business day prior to maturity effective on June 24th, 2024:

6.3 Removal of constituents

6.3.3 Effective June 24, 2024, index securities which are called are handled in the following manner:

- For securities in the Maturity Year Index, the redemption proceeds of bonds that are called (in full for a full call or in proportion for a partial call) are re-invested in Government of Canada Treasury Bills 1 business day prior to the bond's call at the market price. The selected T-Bill is the bill that matures in or around October of the target year of the respective FTSE Canada Maturity Government Bond Index;
- For securities in all other Target Maturity Indices, the redemption proceeds of bonds that are called (in full for a full call or in proportion for a partial call) are re-invested in the index 1 business day prior to the bond's call at the market price.

6.4 Redemptions

6.4.1 Prior to June 24, 2024, the redemption proceeds of bonds that mature are re-invested in Government of Canada Treasury Bills 2 business days prior to the bond's maturity. Effective June 24, 2024, the redemption proceeds of bonds that mature are re-invested in Government of Canada Treasury Bills 1 business day prior to the bond's maturity. The selected T-Bill is the bill that matures in or around October of the target year of the respective FTSE Canada Maturity Government Bond Index.

It is expected that each FTSE Canada Maturity Government Bond Index will consist largely, if not completely, of a portfolio of cash and cash equivalents (T-bills) when it terminates.

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

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