



**FTSE
RUSSELL**
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FTSE Canada Bond Indices – 0+ Year Universe Bond Index Series

10 September 2024

FTSE Russell would like to inform clients that the **FTSE Canada 0+ Year Universe Bond Index Series** Ground Rules have been updated to reflect the reinvestment rule for called and maturing bonds from 5 business days to 1 business day prior to maturity, for bonds with effective maturity date on or after September 30th, 2024:

4.1 Eligible bonds

4.1.1 To be eligible for the FTSE Canada 0+ Year Universe Bond Index Series, bonds must have been issued with at least one year to maturity and have previously qualified for the FTSE Canada Universe Bond Index Series.

4.1.2 For bonds with effective maturity date prior to September 30, 2024, bonds must have a remaining effective term to maturity of greater than 5 days. For bonds with effective maturity date on or after September 30, 2024, bonds must have a remaining effective term to maturity of greater than 1 day.

6.3 Removal of constituents

6.3.1 For bonds with effective maturity date prior to September 30, 2024, a bond is removed from the index on the day its remaining effective term to maturity reaches T-5 days from its effective maturity date. Fixed-to variable securities exit the index T-5 days from their initial rate reset date based on assignment of effective maturity date for index purposes.

For bonds with effective maturity date on or after September 30, 2024, a bond is removed from the index on the last business day prior to its maturity date. Fixed-to-variable securities exit the index on the last business day before their initial rate reset date based on assignment of effective maturity date for index purposes.

For a bond with embedded option features, the rule for moving from one term category to another, and for rolling out of the index, is based on effective term (either the option exercise date, or the final maturity date), since these bonds are classified into index term categories according to effective term. Realised coupon and redemption income is reinvested daily across all bonds in the index in proportion to their market values.

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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