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## FTSE Canada Bond Indices – Convertible Bond Index

07 November 2024

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FTSE Russell would like to inform clients that the **FTSE Canada Convertible Bond Index** Ground Rules have been updated to reflect the TRBC capping rules and Holiday Calendar effective January 2025:

### 6.4 Capping rules

6.4.3 Effective from the Selection Date for the January 2025 rebalance, the sector classification schema used for the sector weight capping at each rebalance date will follow TRBC (The Refinitiv Business Classification)<sup>5</sup>.

### 7.4 Holiday Calendar

Effective January 31, 2025, the FTSE Canada Convertible Bond Index will be following the holiday calendar as published by Toronto Stock Exchange<sup>6</sup>.

<sup>5</sup> The Refinitiv Business Classification (TRBC) is a sector and industry classification used to identify the activities of companies with exposure to specific products or services. More information can be found here: [www.refinitiv.com/content/dam/marketing/en\\_us/documents/methodology/trbc-businessclassification-methodology.pdf](http://www.refinitiv.com/content/dam/marketing/en_us/documents/methodology/trbc-businessclassification-methodology.pdf)

<sup>6</sup> Toronto Stock Exchange Stock Market Holidays: <https://www.tsx.com/en/trading/calendars-and-trading-hours/calendar>

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

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