



**FTSE
RUSSELL**
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FTSE Canada Bond Indices - Clarification on Trade Volume for FTSE Canada Convertible Bond Index

16 January 2025

FTSE Russell would like to inform clients that the FTSE Canada Convertible Bond Index Ground Rules have been updated to clarify on the source of trade volume data used at the Quarterly Section Dates.

4.1 Eligible bonds

4.1.3 Securities will be reviewed for liquidity using trade volume data from multiple exchanges / marketplaces and must meet the following liquidity thresholds on the Quarterly Selection Dates:

- For securities not issued in the three-month period prior to the Quarterly Selection Date, securities with observed adequate liquidity will be considered;
- Securities issued in the three-month period prior to the Quarterly Selection Date are not required to meet a minimum liquidity threshold.

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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