

FTSE Canada Bond Index - Update to FTSE Canada Convertible Index Series Ground Rules

23 October 2026

FTSE Russell would like to inform clients that the FTSE Canada Convertible Bond Index Ground Rules have been updated to address the limited number of eligible issuers in the Canadian convertible bond market.

Effective date: 20th October 2026

6. Periodic review of constituents

6.4 Capping rules

6.4.2 In the event that less than 13 issuers are eligible for the index, the issuer cap will be lifted to 15% and there will be no sector cap applied. Any excess market value above the 15% cap for issuers will result in re-weighting of the remaining constituents proportional to market weight.

6.4.3 In the event that less than 9 issuers are eligible for the index, the issuer cap will be lifted to 20% and there will be no sector cap applied. Any excess market value above the 20% cap for issuers will result in re-weighting of the remaining constituents proportional to market weight.

If you have any questions or comments, please do not hesitate to contact us at fi.index@ftserussell.com / 416.572.7979

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