



## FTSE Canada Real Return Bond Index - Index Weights to be Adjusted for Government Bond Purchase Program of RRB Securities

27 May 2020

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On April 4, 2020, FTSE Russell announced that FTSE Canada Indexes will be adjusted to reflect the Bank of Canada secondary market purchases of Government of Canada and Canada Mortgage Bonds conducted under the Government Bond Purchase Program.

The Bank of Canada has announced that starting May 27, 2020, as part of the Government of Canada Bond Purchase Program (GBPP), the Bank intends on purchasing Real Return Bonds (RRBs) in the secondary market once per quarter<sup>1</sup>. The objective of this program is to support the well-functioning of this segment of the Government of Canada securities market under the terms and conditions of the GBPP and the results for each operation will be made available.

FTSE Russell has reviewed the details and confirms that security weights for Real Return Bonds will be adjusted for secondary market purchases under this program in the FTSE Canada Real Return Bond Index.

FTSE Russell will continue to monitor any index considerations related to the program and provide additional clarity as needed.

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<sup>1</sup> <https://www.bankofcanada.ca/2020/05/operational-details-upcoming-secondary-market-purchases-real-return-bonds/>