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FTSE Canada Bond Indices – Minimum Remaining Term Requirement Update in the FTSE Canada Real Return Bond Index

03 December 2024

FTSE Russell would like to inform clients that the FTSE Canada Real Return Bond Index Ground Rules have been updated to reflect the minimum remaining term requirement for eligible real return bonds (RRB) **from 1 year to 1 day prior to effective maturity date.**

6.3 Removal of constituents

6.3.1 Prior to January 1, 2025, a bond is removed from the index on the day its remaining effective term to maturity declines to one calendar year, whether that year has 365 or 366 days.

6.3.2 Effective January 1, 2025, a bond is removed from the index on its Maturity Date.

Based on the current list of index constituents, the first bond to fall below the minimum remaining term requirement has an effective maturity date of December 1st, 2026.

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

Please contact fi.index@ftserussell.com / 416.572.7979 with any questions or comments.

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