

FTSE TMX Canada Convertible Bond Index: Ground Rule Update

23 October 2017

FTSE Russell would like to inform clients of the following Ground Rule updates to the FTSE TMX Canada Convertible Bond Index which is effective immediately.

Section 7: Changes to Constituent Bonds

7.2 Intra-Review Deletions

- 7.2.1 Call events on any constituent bond will result in the issue being removed from the index **2** business days prior to the call date at the end of day market price recorded for that day. Any removal will result in re-weighting of the remaining constituents.
- 7.2.2 Partial calls or other reduction in shares outstanding, will result in a proportionate reduction in the amount considered by the index **2** business days prior to the effective change date at the end of day market price recorded for that day. Where a bond is delisted from its primary exchange, its removal from the FTSE TMX Canada Convertible Bond Index will be concurrent with the delisting. The removal will be effected at the last traded price and the index divisor adjusted accordingly.

An updated copy of the FTSE TMX Canada Convertible Bond Index Ground Rules (Version 2.0) is now available on the FTSE Russell website:

<http://www.ftse.com/products/FTSETMX/Home/Methodologies>

If you have any questions, please do not hesitate to contact us at pcbond@ftse.com / 416.572.7979.

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