

FTSE TMX Canada Ground Rule Changes

29 May 2015

FTSE TMX Global Debt Capital Markets announces the following changes to the methodology for the 1-5 Year Laddered Corporate Bond Index.

Summary of Changes

- BBB Rated bonds will be eligible subject to a maximum weight of 15% in each ladder rung.
- Financial sector weight remains limited at 60%, but the bank weight limit has been removed.
- The upper limit of the number of securities in a ladder rung has been removed.
- The annual review date is now 15 July with a semi-annual update on 15 January.

The changes will become effective immediately.

The full details of the updated methodology are available in the ground rules on the FTSE TMX website.

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