

## FTSE TMX Canada Ground Rule Changes

29 May 2015

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

### Summary of Changes

- Eligible bonds must have 20 trades over \$500k in the prior 3 months, and must be within 5 years of issue date.
- Detailed rules specify how new bonds are selected.
- These rules are applied to replace single bonds in the event of downgrade or call.
- The annual review date remains 30 June using data from 15 June.

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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