

FTSE TMX Canada Ground Rule Changes

29 May 2015

FTSE TMX Global Debt Capital Markets announces the following changes to the methodology for the 1-3 Year Laddered Floating Rate Note Index.

Summary of Changes

- FRNs issued by corporations are no longer eligible.
- 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.

For further information or general enquiries please contact us at info@ftse.com or call:

Client Services in UK:	Tel: +44 (0) 20 7866 1810
Client Services in EMEA:	Tel: +44 (0) 20 7866 1810
Client Services in US:	New York: (Domestic) + 1 888 747 FTSE (3873) / (International): +1 212 314 1139

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