

## FTSE TMX Canada Convertible Bond Index Ground Rule Changes and Recalculation

31 July 2015

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FTSE TMX Global Debt Capital Markets announces the following change in methodology for the FTSE TMX Canada Convertible Bond Index.

### Summary of Rule Change

- On days when no price for the bond is available, the previous day's price is carried forward.

The change will be effective on 31 July 2015.

Full details of the updated methodology are available in the Ground Rules on the FTSE TMX website.

### Recalculation

The index history from inception 2011/05/31 to 2015/07/30 has also been rerun in accordance with the new methodology.

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