

FTSE TMX Canada Index Series Ground Rule Enhancement for Inclusion of Fitch Rating

28 June 2016

FTSE TMX Global Debt Capital Markets are pleased to announce that we are enhancing the methodology for the FTSE TMX Canada Bond Indexes. The current FTSE TMX Canada Bond Indexes methodology considers ratings from three rating agencies to assign securities to indexes or sub index groups. The three rating agencies are Standard & Poors (S&P), Moody's, and DBRS. As part of our ongoing efforts to evolve our index methodology in line with user demand, from 21 September 2016 we will also be incorporating a fourth rating agency, Fitch Ratings, to the consideration in determining an index rating for benchmark eligibility and provide further diversification of ratings information. All other index inclusion criteria remain the same.

The updated provisional Ground Rules can be found on our website - http://www.ftse.com/products/FTSETMX/Home/Methodologies>.

This enhancement will be applied effective on 21 September 2016.

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

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