



FTSE TMX Canada Convertible Bond Index - Ground Rule Changes

18 August 2016

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

Summary of Rule Change

- The Index will move to a Market Value Weighting
- Capping constraints have been updated

The change is effective 30 September 2016.

The transition to new rules will be effected over a three months period with effective dates 30 September 2016, 31 October 2016, and 30 November 2016. The index will resume regular quarterly rebalances, in accordance with the new methodology, effective 31 January 2017.

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

www.ftse.com/products/FTSETMX/Home/Methodologies

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