



FTSE TMX Canada Investment Grade 1-5 Year Laddered Corporate Bond Index - Ground Rule Update

29 June 2017

FTSE Russell would like to inform clients of the following Ground Rule update. This change is effective immediately.

Section 6: Changes to Constituents

6.1 Intra Review Changes

- 6.1.1 A bond is removed from the index when its remaining effective term to maturity is less than one calendar year. In the case that a constituent bond is called, it will be removed from the index on the call date, and replaced using the logic described in Rule 5.3.2.
- 6.1.2 Bonds that are downgraded below BBB will be replaced on the fifteenth day of the following month using the addition logic described in Rule 5.3.2.
If no replacement bond(s) can be found, the weight of the removed bond(s) will be equally distributed amongst the constituents in the same rung of the ladder.

An updated copy of the FTSE TMX Canada Investment Grade 1-5 Year Laddered Corporate Bond Index Ground Rules (v1.2) is now available on the FTSE Russell website : www.ftserussell.com

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