

# FTSE TMX Canada Liquid Universe Bond Index Series Ground Rule Update

11 August 2017

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FTSE Russell would like to inform clients of the following Ground Rule update. This change is effective 15 August 2017.

## Section 4 – Eligibility Criteria

### 4.2 Exclusions

4.2.1 Effective 15 August 2017, non-viability contingent capital bonds (NVCC) are excluded from the FTSE TMX Canada **Liquid Universe Capped Bond Index** and the FTSE TMX Canada **Liquid Universe Short Term Capped** Bond Index. On the close of 15 August 2017, the FTSE TMX Canada Liquid Universe Capped Bond Index and the FTSE TMX Canada Liquid Universe Short Term Capped Bond Index will have a one off rebalance to remove any NVCC bonds.

An updated copy of the FTSE TMX Canada Liquid Universe Bond Index Series Ground Rules (v1.9) is now available on the FTSE Russell website: <http://www.ftse.com/products/FTSETMX/Home/Methodologies>.

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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For further information please contact FTSE Russell Client Services at [info@ftserussell.com](mailto:info@ftserussell.com) or call:

Australia	+1800 653 680
Hong Kong	+852 2164 3333
Japan	+81 3 3581 2764
London	+44 (0) 20 7866 1810
New York	+1866 551 0617

Alternatively please visit our website at [www.ftserussell.com](http://www.ftserussell.com)

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