

Update - FTSE Canada Bond Indexes – Index Ratings Methodology Review

25 September 2018

Date: 25 September 2018

Further to the notice published on 18 September 2018 (FTSE Canada Bond Indexes – Index Ratings Methodology Review) FTSE Russell has reviewed the proposal for consideration on modifications to the index rating methodology at the FTSE Canada external advisory committees held on 24 September 2018.

Having given due consideration to the feedback received, **FTSE Russell has determined that the temporary change to the index rating methodology outlined in the notice should <u>NOT</u> be implemented.** FTSE Russell will instead undertake further analysis of possible enhancements to the index ratings methodology with a view to implementing an enhanced methodology early in 2019. FTSE Russell will consult its advisory committees, index users and other market stakeholders on the proposed methodology in advance of implementation.

In the mean time the current index rating methodology will continue to apply to existing and new issuance (Methodology - FTSE Canada Universe Bond Index).

If you have any questions or comments, please do not hesitate to contact us at tsebond@ftserussell.com / 416.572.7979

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