



## FTSE Canada Indexes – Ground Rule Update

24 January 2019

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FTSE Russell would like to inform clients of the following update to the FTSE Canada Universe Bond Index Series, FTSE Canada Maple Bond Index Series, FTSE Canada 0+ Year Index and FTSE Canada High Yield Bond Index and FTSE Canada 20 plus Bond Index Series Ground Rules which is effective immediately:

### Section 4: Eligibility Criteria (update highlighted in bold)

#### 4.1.4 Inclusions

The majority of the bonds in the indexes are semi-annual coupon bullet securities. However, the indexes also include the following: callable bonds, extendible/ retractable bonds, sinking funds, exchangeables, junior subordinated bonds/hybrid capital, fixed-to-floaters with a stated legal maturity and fixed-to-floaters without a stated maturity considered as a bullet for the period when the coupon is fixed, semi-annual amortizing securities, and certain asset-backed securities (ABS) that are structured as semi-annual pay bullet bonds. Bonds with option features are assigned to index term sectors based on their effective maturity date (either the option exercise date or the final maturity date). Although most bonds in the indexes are public issues, private issues that meet the above criteria are also eligible for inclusion.

**Effective 1 March 2019, newly issued securities that contain a step-up schedule with predetermined fixed-rates will be eligible for the FTSE Canadas Universe Bond Index, FTSE Canada Maple Bond Index, FTSE Canada 0+ Year Index and FTSE Canada High Yield index inclusion.**

An updated copy of the FTSE Canada Universe Bond Index Series and FTSE Canada Maple Bond Index Series Ground Rules (v2.6), FTSE Canada 0+ Year Index (v1.3) and FTSE Canada High Yield Index (v2.5) are now available on the FTSE Russell website: [www.ftserussell.com](http://www.ftserussell.com)

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