

FTSE Canada Universe Bond Index, FTSE Canada Maple Bond Index, FTSE Canada Universe and Maple Bond Index - Ground Rule Update

28 March 2019

FTSE Russell would like to inform clients that the FTSE Canada Universe and Maple Bond Index Series Ground Rules have been updated. These changes are effective immediately.

Section 1.8: Major Sub-Indexes (update highlighted in bold)

1.8.1 A sub-index will be created if a sufficient number of eligible constituents for that sub-index exist. All indexes have the following three maturity sub-indexes:

- Short (5 years and under)
- Mid (5- 10 years)
- Long (over 10 years)

Additionally, the Federal Government sector is also broken down into the following maturity sub-indexes (1-3, 3-5, 5-7, 7-10, 10-15, 15-25, 25+).

1.8.2 The indexes may also be split into sub-indexes based on the issuer classification of each bond. The government segment, for example, is divided into Federal, Provincial and Municipal sectors. The Corporate segment is divided into sub-sectors based on major industry groups: Financial, Communication, Industrial, Energy, Infrastructure, Real Estate, and Securitization. The full classification schema is detailed in Appendix A.

Additionally, the indexes may be screened based on the issuer classifications:

- **Universe XM (ex-Municipal)**
- **Universe XPPP (ex-Public Private Partnership)**
- **Corporate XFinancial (ex-Financial)**

1.8.3 The corporate sub-indexes are further broken down into rating categories, as defined in Rule 4.4:

- AAA/AA
- A
- BBB
- ex-BBB

An updated copy of the FTSE Canada Universe and Maple Bond Index Series Ground Rules (v2.8) is now available using the following link: [FTSE_Canada_Universe_and_Maple_Bond_Index_Series_new.pdf](#)

Or on the FTSE Russell website: www.ftserussell.com

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