

FTSE Canada Floating Rate Note Index – Eligibility of CORRA-Linked Securities

26 August 2022

FTSE Russell is pleased to announce an enhancement to its security modelling and index calculation functionality for Canadian floating rate notes to support securities with a coupon that adjusts based on the Canadian Overnight Repo Rate Average (CORRA). Effective September 26, 2022, these securities will be added to the FTSE Canada Floating Rate Note Index. Both newly issued CORRA-linked securities and existing CORRA-linked bonds that meet other index eligibility criteria will be added on this date.

As of August 23, 2022, five CORRA-linked floating rate note securities are eligible for the FTSE Canada Floating Rate Note Index and are projected to comprise 10.808% of the index on a market value weighted basis. Details of these securities are below.

Issuer	CUSIP	ISIN	Issue Date	Maturity	Nominal Amount (CA\$)	Market Weight (%) *	Coupon
CANADIAN IMPERIAL BANK OF COMMERCE	13607HMS8	CA13607HMS80	03/04/2021	03/04/2025	1,250,000,000	2.562	2.450
BANK OF NOVA SCOTIA	06415FZC9	CA06415FZC99	07/15/2021	08/04/2026	700,000,000	1.404	3.046
CANADIAN IMPERIAL BANK OF COMMERCE	13607HVV9	CA13607HVV91	07/15/2021	07/15/2026	400,000,000	0.806	3.071
CANADIAN IMPERIAL BANK OF COMMERCE	13607HE99	CA13607HE998	02/03/2022	02/03/2025	400,000,000	0.820	3.229
CANADA HOUSING TRUST NO 1	13509PJD6	CA13509PJD65	05/26/2022	09/15/2027	2,500,000,000	5.216	2.849

* Estimated weight of the instrument if the CORRA instruments were constituents of FTSE Canada FRN index as of August 23, 2022.

Please submit any questions or comments to fi.index@ftserussell.com or your FTSE Russell relationship manager.

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