

FTSE Canada Floating Rate Note (FRN) Index – Ground Rules Update

CORRA

01 September 2022

FTSE Russell would like to inform clients of the following update to the FTSE Canada Floating Rate Note (FRN) Index Ground Rules, this change is effective from September 2022:

Section 4: Eligibility Criteria

New Rule

- 4.1.2 Securities with a coupon that adjusts based on the Canadian Dollar Offer Rate (CDOR) and Canadian Overnight Repo Rate Average (CORRA) are eligible for inclusion.¹

¹ The CORRA Index data used to calculate the coupon of Floating Rate Note is sourced from the Bank of Canada. This data are sourced from the Bank of Canada website and is available free of charge. CORRA-linked floating rate notes were added to the index on 26 September 2022.

An updated copy of the FTSE Canada Floating Rate Note (FRN) Ground Rules (v3.4) is now available using the following link: [FTSE_Canada_Floating_Rate_Note_\(FRN\)_Index](#)

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

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