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FTSE Canada Bond Indexes - Confirmation of Adjustments to Index Weights for Bank of Canada Purchases of Canada Mortgage Bonds (CMBs) Starting in 2024

17 January 2024

FTSE Russell has reviewed the recently announced^[1] operational details for Bank of Canada purchases of Canada Mortgage Bonds (CMBs) starting in February 2024. As described in this announcement, the purchases will occur at syndication on the primary market and will target the fixed-rate 5-year and 10-year Canada Mortgage Bonds. In line with existing index handling, FTSE Russell confirms that security-level index weights and par amount outstanding values will be adjusted for these holdings at the time of the addition of new Canada Mortgage Bonds to the index.

Please contact fi.index@ftserussell.com / 416.572.7979 with any questions or comments.

^[1][Operational Details for Government Purchases of Canada Mortgage Bonds - Bank of Canada](#)

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^{[[1]]} [Operational Details for Government Purchases of Canada Mortgage Bonds - Bank of Canada](#)