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FTSE Canada Bond Indices – Cessation of CDOR - FTSE Canada Floating Rate Note Index (post June 28 2024)

28 May 2024

On May 16, 2022, Refinitiv Benchmark Services Limited (RBSL), the benchmark administrator of the Canadian Dollar Offered Rate (CDOR), announced the cessation of both, the calculation and publication of all tenors of CDOR after June 28, 2024. From this date forward, CDOR will be replaced by the Canadian Overnight Repo Rate Average (CORRA) calculated and published daily by the Bank of Canada.

As of today, May 28, 2024, FTSE Canada Fixed Income Index Management have identified six constituents of the FTSE Canada Floating Rate Notes (FRN) Index referenced to the 3 Month CDOR rate, and for which there will be a direct impact when resetting the rates post June 28, 2024 for the new coupon period (see table below). All other instruments already referenced to Daily Compounded CORRA (CORRA) or will exit the index before June 28, 2024 and will not be impacted.

CUSIP	Issuer Name	Maturity Date	Current Industry Sector	Current Industry Group	Current Industry Subgroup
74814ZFC2	Quebec (FRN)	10/13/2024	Government	Provincial	Quebec
13509PHL0	CHT (FRN)	3/15/2025	Government	Federal	Agency
13509PHP1	CHT (FRN)	9/15/2025	Government	Federal	Agency
13509PHR7	CHT (FRN)	3/15/2026	Government	Federal	Agency
13509PHV8	CHT (FRN)	9/15/2026	Government	Federal	Agency
13509PHY2	CHT (FRN)	3/15/2027	Government	Federal	Agency

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