

FTSE TMX Canada Universe Bond Index Implementation Inclusion of NVCC Debt (issued prior to 1 July 2017) Effective 7 February 2018

Technical Notice

02 February 2018

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In July 2017, FTSE Russell announced (<http://www.ftse.com/products/index-notices/home/getmethodology/?id=2335958>) that following a market consultation on the treatment of legacy (issued prior to 1 July 2017) non-viability contingent capital (NVCC) bank debt in the FTSE TMX Canada Universe Bond Index, outstanding NVCC bonds will be added to the FTSE TMX Canada Universe Bond Index on 7 February 2018, provided all other index eligibility criteria are met.

The remainder of this document provides further details on securities entering the Universe Bond Index effective 7 February 2018 and the proforma impact (using data as of 31 January 2018).

NVCC Securities to Enter Universe Bond Index

On 7 February 2018, 15 NVCC bonds issued and settled prior to 1 July 2017 with **CAD \$15.66** par amount outstanding (data as of 31 January 2018) will enter the FTSE TMX Canada Universe Bond Index. A list of these NVCC bonds can be found in Table 1.

Table 1: NVCC Securities issued and settled prior to 1 July 2017 to enter the Universe Bond Index on 7 February 2018

Cusip	Issuer	Coupon	Maturity Date
780086JC9	Royal Bank Of Canada	3.04	17/07/2019
06369ZBS2	Bank of Montreal	3.12	19/09/2019
136069JJ1	C.I.B.C.	3.00	28/10/2019
780086KR4	Royal Bank Of Canada	2.48	04/06/2020
8911454X9	Toronto-Dominion Bk	2.69	24/06/2020
8911455X8	Toronto-Dominion Bk	2.98	30/09/2020
06369ZBT0	Bank of Montreal	3.34	08/12/2020
064151GC1	Bank of Nova Scotia	3.37	08/12/2020
780086LZ5	Royal Bank Of Canada	3.31	20/01/2021
136069LY5	C.I.B.C.	3.42	26/01/2021
06369ZCC6	Bank of Montreal	3.32	01/06/2021
780086JM7	Royal Bank Of Canada	3.45	29/09/2021
064151AR4	Bank of Nova Scotia	2.58	30/03/2022
06369ZCD4	Bank of Montreal	2.57	01/06/2022
8911457R9	Toronto-Dominion Bk	4.86	04/03/2026

Note: Data as of 31 January 2018

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