Daily Compounded Coupon Accruals

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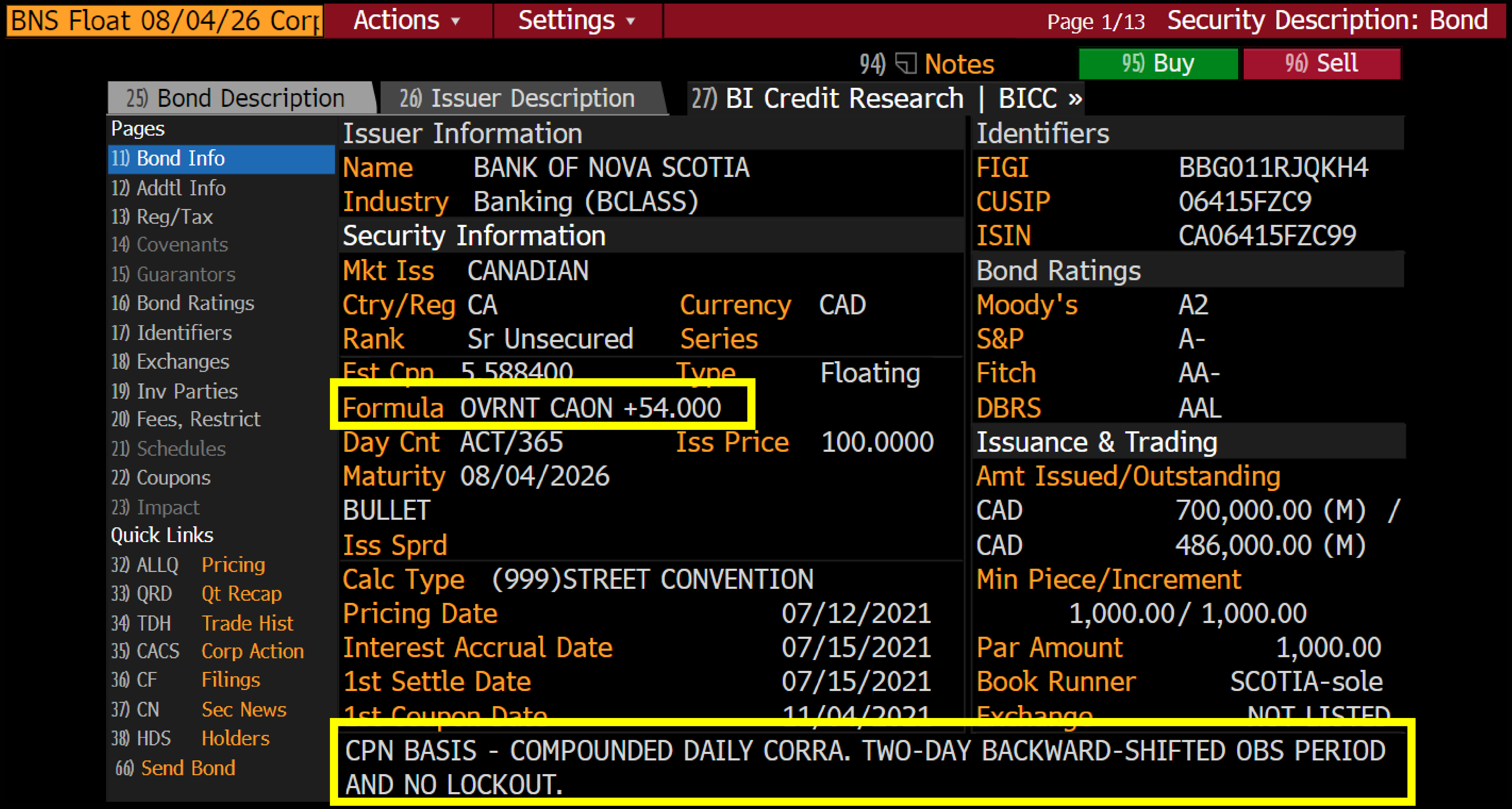
Daily Compounded Coupons



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Daily Compounded Coupons

Click on the “Coupon” field to view the compounding and accrual details.

YAS <GO>

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Daily Compounded Coupon Details

BNS 0 0

Compounding Floater Pop Up

Max Index Date	Compounding Coupon Factor	Compounding Accrual Factor
04/10/2024	1.0125864283732984	1.0096780636955778

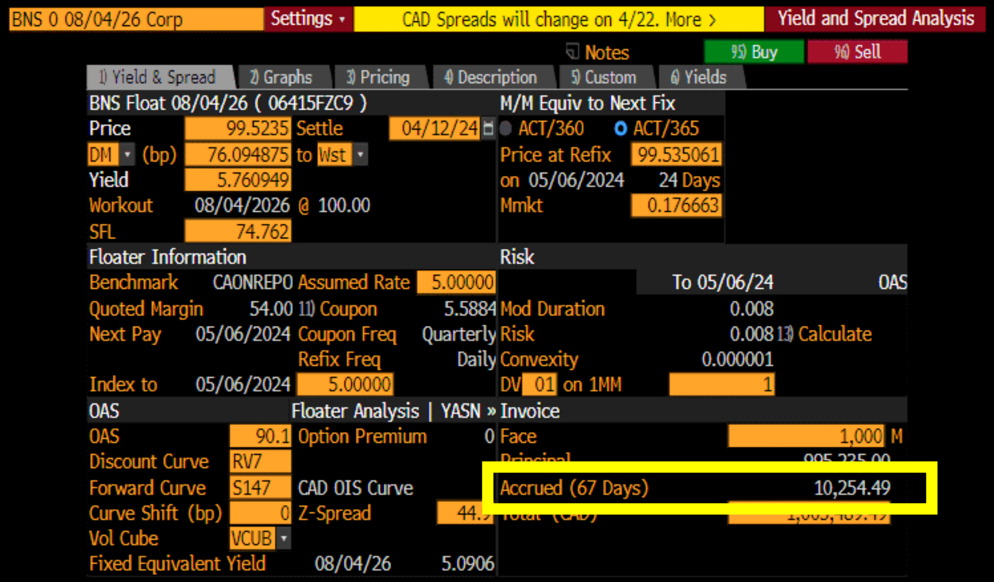
	Observation Start Date	Observation End Date	Accr… Days	Index Date	Effecti… Rate	Daily Coupon Compound Value
35)	03/21/2024	03/22/2024	1	03/21/2024	5.02	1.00013753424658
36)	03/22/2024	03/25/2024	3	03/22/2024	5.02	1.00041260273973
37)	03/25/2024	03/26/2024	1	03/25/2024	5.02	1.00013753424658
38)	03/26/2024	03/27/2024	1	03/26/2024	5.02	1.00013753424658
39)	03/27/2024	03/28/2024	1	03/27/2024	5.02	1.00013753424658
40)	03/28/2024	04/01/2024	4	03/28/2024	5.05	1.00055342465753
41)	04/01/2024	04/02/2024	1	04/01/2024	5.04	1.00013808219178
42)	04/02/2024	04/03/2024	1	04/02/2024	5.03	1.00013780821918

Close

Vol Cube VCUB

Fixed Equivalent Yield 08/04/26 5.0798

Fallback Accrued Example



Accrual Rate Calculation

Observation Start	2/1/2024
Observation End	4/10/2024
Rate Accrual Days	69
Compounding Accrual Factor	1.00953977057632
Annualized Rate	0.0504640
Spread	0.0054
All in Coupon	0.0558640

Accrued Interest Calculation

Trade Date	4/11/2024
Accrual Start	2/5/2024
T+1 Settle	4/12/2024
Accrued Accrual Days	67
Accrued	10,254.49

Notes

Accrual Start - 2bd observation period shift*

Settle -2bd observation period shift**

Exclusive of Observation End Date

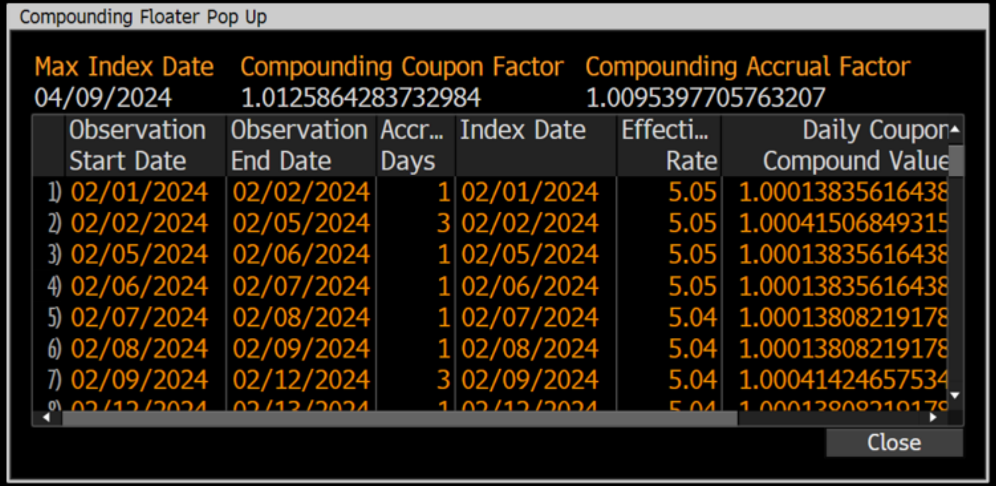
.00953977057632 x 365/69

From Bond

Annualized Rate + Spread

For an actual Fallback Coupon, an additional 3M CDOR spread of 32.138 bp would be added to the annualized CORRA rate.

.0558640 x 1000000 x 67/365



Compounding Floater Pop Up

Max Index Date	Compounding Coupon Factor	Compounding Accrual Factor
04/09/2024	1.0125864283732984	1.0095397705763207

	Observation Start Date	Observation End Date	Accr... Days	Index Date	Effecti... Rate	Daily Coupon Compound Value
1)	02/01/2024	02/02/2024	1	02/01/2024	5.05	1.00013835616438
2)	02/02/2024	02/05/2024	3	02/02/2024	5.05	1.00041506849315
3)	02/05/2024	02/06/2024	1	02/05/2024	5.05	1.00013835616438
4)	02/06/2024	02/07/2024	1	02/06/2024	5.05	1.00013835616438
5)	02/07/2024	02/08/2024	1	02/07/2024	5.04	1.00013808219178
6)	02/08/2024	02/09/2024	1	02/08/2024	5.04	1.00013808219178
7)	02/09/2024	02/12/2024	3	02/09/2024	5.04	1.00041424657534

Close

Observation Start Date used in Annualized Rate = Accrual Start - Observation Shift days used to align with Fallback Rate Calculation

***Observation End Date used in Annualized Rate = Settle Date - Observation Shift days used in Observation Start*

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Fallback Accrued Example

Index Compounding Calculator

Index CAONREPO Bank of Canada Overnight Repo Rate Show Graph

Dates
- Start: 02/01/2024 THU
- End: 04/10/2024 WED
- Inclusive: No
- Number of Days: 69
- Day Count: ACT/365

Curve
- Curve # 147 Currency CAD
- CAD OIS Swap Curve

Other Inputs
- Comp/Avge: Uniform
- Spread (BP): 54
- Spread Use: At End
- Index Lag: 0
- Lockout: 0
- BD Factor: Don't Apply

Outputs
- Factor: 101.05606
- Effective Rate: 5.58640
- Last Obs Date: 04/10/2024

Day	Date	Rate Date	Rate	Eff Rate	Factor
THU	02/01/2024	02/01/2024	5.05000	5.05000	1.000138356
FRI	02/02/2024	02/02/2024	5.05000	5.05000	1.000415068
SAT	02/03/2024	--	--	5.05000	1.000000000
SUN	02/04/2024	--	--	5.05000	1.000000000
MON	02/05/2024	02/05/2024	5.05000	5.05000	1.000138356
TUE	02/06/2024	02/06/2024	5.05000	5.05000	1.000138356
WED	02/07/2024	02/07/2024	5.04000	5.04000	1.000138082
THU	02/08/2024	02/08/2024	5.04000	5.04000	1.000138082
FRI	02/09/2024	02/09/2024	5.04000	5.04000	1.000414247
SAT	02/10/2024	--	--	5.04000	1.000000000
SUN	02/11/2024	--	--	5.04000	1.000000000
MON	02/12/2024	02/12/2024	5.04000	5.04000	1.000138082
TUE	02/13/2024	02/13/2024	5.04000	5.04000	1.000138082
WED	02/14/2024	02/14/2024	5.04000	5.04000	1.000138082
THU	02/15/2024	02/15/2024	5.04000	5.04000	1.000138082
FRI	02/16/2024	02/16/2024	5.04000	5.04000	1.000552329
SAT	02/17/2024	--	--	5.04000	1.000000000
SUN	02/18/2024	--	--	5.04000	1.000000000
MON	02/19/2024	--	--	5.04000	1.000000000
TUE	02/20/2024	02/20/2024	5.04000	5.04000	1.000138082
WED	02/21/2024	02/21/2024	5.03000	5.03000	1.000137808
THU	02/22/2024	02/22/2024	5.01000	5.01000	1.000137260

Enter in the observation rate details to view the accrual rate.

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