



**FTSE  
RUSSELL**  
An LSEG Business

## FTSE Canada to Enhance Index Files with Additional Sub-Indices and Security-Level Information

### File Changes Effective December 5, 2024

05 November 2024

---

Following a market consultation, in July 2024, FTSE Russell **announced** that newly issued Maple bonds will be included in the FTSE Canada Universe Bond Index, effective January 1, 2025. Maple bonds that are issued and settle on or after this date, and meet other index eligibility criteria, will be included in the index.

To support this rule change, FTSE Russell will enhance the following index files by adding new sub-indices to the index-level files and new columns to the constituent files, effective **December 5, 2024**:

#### **FTSE Canada Universe Bond Index**

Index-level file: *idxsummary\_dbi.csv / idxsummary\_dbi\_t3.csv / idxsummary\_sht\_dbi.csv / idxsummary\_dbi\_T1E.csv / idxsummary\_dbi\_T2E.csv*

Constituent file: *idxdetail\_dbi\_uo.csv / idxdetail\_dbi\_uo\_T1E.csv / idxdetail\_dbi\_uo\_T2E.csv*

#### **FTSE Canada 0+ Year Universe Bond Index**

Index-level file: *idxsummary\_0plusDBI.csv*

Constituent file: *idxdetail\_0plusDBI\_uo.csv*

#### **FTSE Canada 0-1 Year Universe Bond Index**

Index-level file: *idxsummary\_0to1DBI.csv*

Constituent file: *idxdetail\_0to1DBI\_uo.csv*

#### **FTSE Canada High Yield Bond Index**

Index-level file: *idxsummary\_hyi.csv / idxsummary\_sht\_hyi.csv*

Constituent file: *idxdetail\_hyi.csv*

For the **index-level files** listed above, there will be additional sub-indices added to the bottom of the existing files and an additional column added to the right of the existing files, effective **December 5, 2024**, to provide visibility for the additional sub-indices that will be published ahead of the index rule change implementation on January 1, 2025.

For the **constituent-level files** listed above, there will be additional columns added to the right of the existing files, effective **December 5, 2024**, to provide transparency for the bond ISIN and country of issuer.

Sample file templates and field guide are available upon request. Please reach out to

[fi.index@ftserussell.com](mailto:fi.index@ftserussell.com) for more information.

The file changes that will go into effect at the close of **December 5, 2024**, are detailed below:

### **Index-level file changes:**

#### **Addition of “Domestic” sub-indices in the index-level files**

The Domestic indices will reflect the index rules of their corresponding parent index and will not include Maple bonds once they become index-eligible on January 1, 2025. All other eligibility criteria of the parent index will be applied. The index levels for the “Domestic” sub-indices will carry the same index-level history as their corresponding parent indices for the full history prior to January 1, 2025. See Appendix in the attachment for the full list of sub-indices to be published effective December 5, 2024.

#### **Addition of “Maple” sub-indices in the index-level files**

The Maple sub-indices of the Universe Bond Index will include new Maple bonds issued on or after January 1, 2025, that are eligible for the Universe Bond Index. The index levels are expected to have zero levels until eligible Maple bonds enter the Universe Bond Index. See Appendix in the attachment for the full list of sub-indices to be published effective December 5, 2024.

#### **Addition of new term sub-indices in the index-level files**

New term sub-indices will be added including 1-3 Year / 3-5 Year / 5-7 Year / 7-10 Year / 10-15 Year / 15-20 Year indices for published sectors and credit quality breakdown. See Appendix in the attachment for the full list of sub-indices to be published effective December 5, 2024.

#### **Addition of “Index” column in the index-level files**

One new column for “Index” will be added in the index-level files listed above. The column will be added to the right of the existing columns in the files. It will indicate if the index in the corresponding row belongs to the Universe, Domestic, or Maple index groups.

#### **Renaming the “Government > Federal > Supranational” subgroup to “Government > Federal > SSA”**

The current Supranational sector will be renamed as “Sovereign, Supranational and Foreign Agency” (SSA). The existing “FTSE Canada Federal Supranational Bond Index” and its sub-indices will be renamed as “FTSE Canada Federal SSA Bond Index” and sub-indices accordingly.

#### **Renaming of the index ID headers and index names in index-level files**

The header of column B in the index-level files will be renamed as “Index ID”. The index names in Column C will be updated to reflect the official index names.

### **Constituent-level file changes:**

#### **Addition of “ISIN” and “Country” columns in the index constituent files**

Two new columns for “ISIN” and “Country” will be added in the index constituent file listed above. The two new columns will be added to the right of the existing columns in the files.

#### **Renaming the “Government > Federal > Supranational” subgroup to “Government > Federal > SSA”**

The current Supranational sector will be renamed as “Sovereign, Supranational and Foreign Agency” (SSA). The constituents that belong to the “Government > Federal > Supranational” subgroup will remain in the newly renamed “Government > Federal > SSA” subgroup.

FTSE Russell welcomes any further market feedback on this approach that index stakeholders would like to provide by November 20, 2024. A confirmatory announcement of the index file format change will

subsequently be made available in advance of the **December 5, 2024**, implementation date of the file format change.

---

For further information please contact FTSE Russell Client Services at [info@ftserussell.com](mailto:info@ftserussell.com) or call:

Australia	+61 (0) 2 7228 5659
Hong Kong	+852 2164 3333
Japan	+81 3 6441 1430
London	+44 (0) 20 7866 1810
New York	+1877 503 6437

Alternatively please visit our website at [lseg.com/ftse-russell](https://lseg.com/ftse-russell)

[Terms of Use](#) | Copyright © 2024 FTSE Russell