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Upcoming Changes to Index Publication - Legacy FTSE Canada MBS Index Series

30 May 2025

FTSE Russell are committed to providing high-quality, transparent, and modernized index solutions aligned with evolving market practices. To track the Canadian MBS market FTSE Canada currently publishes two sets of indices: the legacy MBS Bellwether index series and the modern FTSE Canada NHA MBS 975 Index.

This notice is to advise that FTSE Russell will **decommission** the publication of **legacy MBS Index Series** effective **September 2, 2025**.

To ensure a smooth and transparent transition, we will include the index values for the FTSE Canada NHA MBS 975 Index alongside MBS Bellwether index values in the same distribution files, effective **June 30, 2025, to August 29, 2025**. The legacy MBS Index series will be removed from file publication upon their decommission on September 2, 2025, and the files will continue to include values for FTSE Canada NHA MBS 975 Index series. This publication period is designed to give users sufficient time to adjust processes and minimize disruption.

The published MBS Index files are as follows:

1. Legacy **MBS Bellwether** index series, published at the index level only in the following files: idxsummary_mbs.csv / idxsummary_sht_mbsi.csv / idxsummary_mbs_x.csv / scmbms.csv. This series includes the following sub-indices:

Index ID	Index Name in File
26120	MBS Indices - 1-3 Year Overall MBS Index
26118	MBS Indices - 1-3 Year Prepayable MBS Index
26119	MBS Indices - 1-3 Year Non-Prepayable MBS Index
26121	MBS Indices - 3-5 Year Prepayable MBS Index
26122	MBS Indices - 3-5 Year Non-Prepayable MBS Index
26123	MBS Indices - 3-5 Year Overall MBS Index
26124	MBS Indices - 1-5 Year Prepayable MBS Index
26125	MBS Indices - 1-5 Year Non-Prepayable MBS Index
26126	MBS Indices - 1-5 Year Overall MBS Index
26128	MBS Indices - 5-10 Year Non-Prepayable MBS Index
26129	MBS Indices - 5-10 Year Overall MBS Index
26130	MBS Indices - 10+ Year Prepayable MBS Index
26131	MBS Indices - 10+ Year Non-Prepayable MBS Index
26132	MBS Indices - 10+ Year Overall MBS Index
26133	MBS Indices - Universe Prepayable MBS Index
26134	MBS Indices - Universe Non-Prepayable MBS Index

26135	MBS Indices - Universe Overall MBS Index
26155	Bellwether MBS Indices - Universe Overall Bellwether MBS Index
26156	Bellwether MBS Indices - Universe Prepayable Bellwether MBS Index
26157	Bellwether MBS Indices - Universe Non-Prepayable Bellwether MBS Ind
26158	Bellwether MBS Indices - 1-3 Year Prepayable Bellwether MBS Index
26159	Bellwether MBS Indices - 1-3 Year Non-Prepayable Bellwether MBS Ind
26160	Bellwether MBS Indices - 1-3 Year Overall Bellwether MBS Index
26162	Bellwether MBS Indices - 3-5 Year Non-Prepayable Bellwether MBS Ind
26163	Bellwether MBS Indices - 3-5 Year Overall Bellwether MBS Index
26164	Bellwether MBS Indices - 1-5 Year Prepayable Bellwether MBS Index
26165	Bellwether MBS Indices - 1-5 Year Non-Prepayable Bellwether MBS Ind
26166	Bellwether MBS Indices - 1-5 Year Overall Bellwether MBS Index
26168	Bellwether MBS Indices - 5-10 Year Non-Prepayable Bellwether MBS In
26169	Bellwether MBS Indices - 5-10 Year Overall Bellwether MBS Index
26171	Bellwether MBS Indices - 10+ Year Non-Prepayable Bellwether MBS Ind
26172	Bellwether MBS Indices - 10+ Year Overall Bellwether MBS Index

2. The modern **FTSE Canada NHA MBS 975 Index** that comes with a standardized construction (constituent and values), transparent published methodology, and representative of the majority of MBS issuance in the Canadian fixed income market today. More details of the index can be found in [FTSE Canada NHA MBS 975 Index: Ground Rules](#). The following indices will be made available in the index files listed above:

Index ID	Index Name in File
405000	FTSE Canada NHA MBS 975 Index
405005	FTSE Canada 1-3 Year NHA MBS 975 Index
405010	FTSE Canada 3-5 Year NHA MBS 975 Index
405015	FTSE Canada 5+ Year NHA MBS 975 Index

There will be no change to the format of the index files, and the files will have the contents replaced in phases detailed below:

- **Phase 1: (June 30, 2025 – August 29, 2025)**

During this period, the four index files listed above will include the 4 new indices. There will be 4 new lines added under the header line above the existing legacy MBS indices.

The last day of publication for the legacy MBS indices will be the close of August 29, 2025.

- **Phase 2: (Effective September 2, 2025)**

The legacy MBS index series will be discontinued, and the MBS index files will only contain the four lines for FTSE Canada NHAMBS 975 Index.

Sample files can be provided prior to these dates if needed.

The monthly **Debt Market Indices (DMI) Report** will also have the legacy MBS Index Series lines removed and replaced with the FTSE Canada NHA MBS 975 Index.

FTSE Russell welcomes any questions that index stakeholders would like to raise and is happy to support index stakeholders on creating custom MBS index solutions based on the new NHAMBS 975 indices.

If you have any questions,, please reach out to fi.index@ftserussell.com / 416.572.7979 or contact your FTSE representative to discuss.

For further information please contact FTSE Russell Client Services at fi.index@ftserussell.com or call:

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