

CanDeal DNA / FTSE Russell PC Bond 2.0 – FAQ

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About CanDeal Group

CanDeal Group is a leading provider of electronic marketplace and data services for Canadian dollar debt securities and derivatives. CanDeal's Markets division, which accounts for the majority of electronic debt trading in Canada, provides access to a deep pool of liquidity for Canadian government, agency, provincial and corporate bonds, as well as money market instruments and interest rate swaps. CanDeal Data & Analytics ("CanDeal DNA") delivers the most comprehensive and accurate dealer-sourced OTC content for pricing, analytics and reference data to industry market participants, vendor channels and solution providers. CanDeal Benchmark Solutions is an independent business unit. CanDeal Solutions delivers mutualized services, including a centralized KYC utility for the Canadian market.

CanDeal's stakeholders include BMO Nesbitt Burns Inc., CIBC World Markets, National Bank Financial Inc., RBC Capital Markets, Scotia Capital, TD Securities, and TMX Group. Visit <https://candeal.com>.



Contents

Partnership	4
Overview.....	4
About the CanDeal FTSE Partnership.....	4
What does the CanDeal FTSE Partnership cover?.....	4
What are the client benefits of the CanDeal FTSE Partnership?.....	5
What is CanDeal Data & Analytics (DNA)?.....	5
Which Canadian dealers submit data to CanDeal?.....	5
Will this impact FTSE Canada Indices?.....	5
Product & Delivery	5
What is CanDeal FTSE Analytics?.....	5
Will CanDeal FTSE Analytics replace PC Bond and when will it be available?.....	5
What does this mean for PC Bond users?.....	6
What is CanDeal DNA Security Master?.....	6
What is FastQuote + / Plus?.....	6

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Partnership

Overview

1. CanDeal Data & Analytics (“CanDeal DNA”) delivers the most comprehensive and accurate dealer-sourced OTC (over-the-counter) content for pricing, analytics, and reference data to industry participants. FTSE Russell supports the Canadian fixed income community through indices, pricing, reference data, and analytics. CanDeal DNA is collaborating with FTSE Russell to support the FTSE Canada index ecosystem with CanDeal DNA fixed income pricing, aligned reference data, and analytics.

About the CanDeal FTSE Partnership

2. In 2019, FTSE Canada commenced its collaboration with CanDeal DNA, a Canadian fixed income financial market infrastructure and data provider owned by a group of leading Canadian bank-owned dealers and the TMX Group.

CanDeal DNA provides Canadian OTC fixed income pricing, and in May 2022, FTSE Canada changed the pricing source for the FTSE Canada Bond Index Series to CanDeal DNA, in accordance with its Composite pricing methodology.

In March 2026, FTSE and CanDeal DNA announced a long-term extension of their collaboration to continue utilising CanDeal DNA Fixed Income Pricing in FTSE Canada Indices and to expand the partnership into new products.

What does the CanDeal FTSE Partnership cover?

3. CanDeal DNA and FTSE Russell have agreed to a ten-year extension for the use of CanDeal DNA’s Fixed Income Pricing in FTSE Canada Indices.

The agreement also includes expansion into additional data, index and portfolio analytics, with both partners committed to developing a next-generation fixed income analytics solution integrated with FTSE Canada Indices, powered by CanDeal DNA Reference Pricing, Security Master, and analytics calculation libraries.

The partnership also includes:

- a. Continued use of CanDeal DNA pricing for FTSE Canada fixed income indices.
- b. Expanded CanDeal DNA pricing coverage available via FTSE FastQuote Plus (FQ+).
- c. Expanded scope of CanDeal DNA products licensed by FTSE Canada, including CanDeal DNA Security Master and CanDeal DNA Trademarks product.



What are the client benefits of the CanDeal FTSE Partnership?

4. A modern cloud hosted, Canada-focused fixed income portfolio analytics platform. (in development)
5. Ability to access all data via both desktop and API.
6. Expanded datasets available via established FTSE data feeds. (FQ+ and Security Master)
7. Continued provision of FTSE Canada fixed income indices supported by CanDeal DNA Reference Pricing Service.

What is CanDeal Data & Analytics (DNA)?

8. Along with CanDeal Markets and CanDeal Solutions, CanDeal DNA is part of CanDeal Group. CanDeal DNA is an OTC data pooling and pricing business with access to dealer trade and pricing data. CanDeal DNA delivers dealer-sourced pricing designed to help customers monitor, understand, and manage market exposure, including methodology-driven pricing for more than 95,000 Canadian dollar-denominated fixed income securities.

Which Canadian dealers submit data to CanDeal?

9. Major Canadian dealers submit quotes on an intraday basis, including all six large Canadian bank-owned dealers BMO Nesbitt Burns, CIBC World Markets, National Bank Financial, RBC Dominion Securities, Scotia Capital and TD Securities. Additional submitting dealers include Desjardins Securities, Laurentian Bank Securities and Casgrain.

Will this impact FTSE Canada Indices?

10. This partnership supports continuity in FTSE Canada's ability to track Canadian fixed income markets through its indices, data, and analytics. FTSE Canada will continue to evolve its approach to modernise and incorporate CanDeal DNA solutions in FTSE Canada Indices.

Product & Delivery

What is CanDeal FTSE Analytics?

11. CanDeal FTSE Analytics is a co-developed portfolio analytics solution focused on Canadian fixed income. It is intended to support portfolio analysis and workflows using CanDeal DNA foundational datasets and to be integrated with FTSE Canada Indices.

Will CanDeal FTSE Analytics replace PC Bond and when will it be available?

12. FTSE and CanDeal DNA's goal is to develop and offer an analytics platform that clients may be able to migrate to, aligned with Canadian and FTSE Canada Index conventions. FTSE and CanDeal DNA are engaging with existing PC Bond clients and other interested parties to seek feedback to help ensure development addresses client needs.

To provide input on key features and requirements, please email: DNAsales@canddeal.com. Updates to clients may include webinars, events, or a roadshow as plans are confirmed.



What does this mean for PC Bond users?

13. PC Bond will continue to be supported and maintained by FTSE Canada. FTSE Canada will stay in close contact to advise users of developments as they occur. Users with questions or comments can contact CanDeal DNA for additional information.

What is CanDeal DNA Security Master?

14. The CanDeal DNA Canadian Fixed Income Security Master provides reference data that underpins CanDeal DNA's Reference Pricing and analytics services. As part of this partnership, FTSE Canada is evaluating a transition of its Security Master data sourcing to CanDeal DNA for use in FTSE Canada Indices, in line with FTSE Canada's established index governance processes.

What is FastQuote + / Plus?

15. FastQuote Plus (FQ+) files are a set of pricing files provided by CanDeal DNA. They are designed to increase transparency and broaden coverage of pricing for securities in the Canadian fixed income market, including composite and evaluated prices, hourly snapshots throughout the day, and additional price types. Composite and Evaluated prices are combined in the reference pricing files. For more information: [FastQuote Plus \(FQ+\) details](#)