

# FTSE Canada FastQuote Plus (FQ+) Pricing Files

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## About FTSE CanDeal Partnership

In May 2022, FTSE Canada changed the pricing source for the FTSE Canada Bond Index Series to CanDeal Data & Analytics (“CanDeal DNA<sup>1</sup>”), a trusted data and analytics provider, in accordance with its Composite pricing methodology.

## What are the new FastQuote Plus (“FQ+”) files?

The FQ+ files are a new set of pricing files provided by CanDeal DNA. They are designed to add transparency and enable access to pricing for securities in the Canadian fixed income market with broader coverage. It includes Composite and Evaluated prices with multiple snapshots per day and additional data fields. Composite and Evaluated prices are combined in the Reference pricing files.

## What are the client benefits of the new FQ+ files?

There are 5 key benefits to clients:

- i. **Expanded universe:** pricing data will be available for an additional 80,000 Canadian fixed income securities with expanded coverage across all instrument types and seen mostly in Money Markets, MBS and Yankees.
- ii. **Composite & Evaluated pricing:** the Evaluated pricing by CanDeal DNA will be available in addition to the Composite pricing that is currently used for the FTSE Canada Bond Index Series.
- iii. **Multiple snapshots per day:** an hourly snapshot between 8AM to 5PM ET will be available in addition to the 4PM ET price that is currently used for the FTSE Canada Bond Index Series.
- iv. **Additional data fields:** the FQ+ files will include **additional data** fields published along with the price data provided by CanDeal DNA, as well as CanDeal DNA Trade Class, a numeric score indicating liquidity for each instrument. Trade Class is CanDeal DNA's proprietary metric for liquidity using historical trade data for each instrument.
- v. **Timeliness of delivery:** the FQ+ files are available via FTP (standard FTSE Canada file delivery channel) with a standardized SLA within the first 40 minutes past the hour for each corresponding hourly snapshot.

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1 [Data & Analytics | CanDeal](#)



## How many different files and packaging are there for FQ+ files?

The FQ+ files are divided into 4 sets:

- End-of-day Composite Price
- End-of-day Reference Price (containing both Composite and Evaluated Prices)
- Intra Day Composite Price
- Intra Day Reference Price (containing both Composite and Evaluated Prices)

The “End-of-day” set includes pricing files for 1PM/3PM/4PM ET snapshots. The “Intra Day” set includes pricing files for 8AM to 5PM ET hourly (10 snapshots during the day).

The “Composite Price” files contain the CanDeal DNA Composite Price only. The “Reference Price” files contain both the CanDeal DNA Composite Price and Evaluated Price.

**Under each of the four sets, there are 7 individual files for different fixed income security types.**

File Prefix	Security Description	Number of Securities Covered (approx.)	
		Reference	Composite
FQ_CFIB	GovCorp bullet bonds, reconstituted bonds, structured notes, annuity, LRCN, Note, PF	11,600	6,100
FQ_CSTR	Strips	4,250	3,500
FQ_ABSB	ABS, covered bonds	310	290
FQ_ABCP	ABCP	5,800	500
FQ_CMMI	CP, BDN, BA, T-Bills	43,200	1,300
FQ_NMBS	NHA MBS	17,700	17,500
FQ_YANK	Yankee bonds	13,000	810

## When will FQ+ files be available?

The FQ+ files will be available for subscription starting Q1 2025. Once licensed, the files will be available daily and within the first 40 minutes of the corresponding hour, e.g. the 4pm FQ+ file will be available for download prior to 4:40pm ET. The files follow the Canadian debt market closure schedule as published by IIAC<sup>2</sup>, except for the FQ\_YANK files which will follow the US Holiday Schedule as published by SIFMA<sup>3</sup>.

<sup>2</sup> [Debt Market Closure Schedule – IIAC | ACCVM](#)

<sup>3</sup> [Holiday Schedule - SIFMA - Holiday Schedule - SIFMA](#)

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## Contact Us

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