Fixed Income Trade Data

Canadian Fixed Income Trade Data Available through CDS Fixed Income Price Service (FIPS)

FIPS provides details of fixed income trades reported to CDS Clearing and Depository Services Inc. (CDS) on a daily basis. FIPS reports trades on all Canadian fixed income federal, provincial, municipal and corporate securities that are eligible for deposit at CDS. These include:

Market Bonds

Canada savings bonds
Canada premium bonds
Government of Canada bonds
Provincial bonds
Provincial Savings bonds
Municipal bonds
Corporate bonds
Other market bonds
U.S. Treasury bonds or notes

Asset-backed Instruments

Canada Mortgage Bonds
Mortgage-backed securities
Other asset-backed securities

Strip Packages

Packages

Stripped Instruments

Coupons
Principals
Receipts
Payments

Money Market Instruments

Commercial papers
Extendible commercial papers
Banker's acceptances
Bearer deposit notes
Canada treasury bills
Provincial treasury bills
Municipal treasury bills
Municipal notes
Provincial notes
Certificates of deposit
Guaranteed investment certificates
U.S. Treasury bills

Two FIPS offerings are available

Standard FIPS – provides details of all fixed income trades reported to CDS. This report excludes the identity of the parties to the trades.

Customized FIPS – provides details of all fixed income trades reported to CDS. This report also identifies where the subscribing customer is a party to a trade, but excludes other party identifiers in all other instances.

The following reporting details apply to both of the above FIPS offerings:

1. One file is provided at the end of each trading day (around 9 p.m. ET).

2. Trade ("par quantity") for all securities is capped at 2 million. Trade ("par quantity") for all securities over 2 million are reported as 2,000,001, and "accrued interest" reported as zero (0).

3. Where a security trades only once in a given day, that trade will be reported in the FIPS report 14 calendar days after the date the transaction was reported to CDS. Securities that have multiple trades on a given day will be reported in FIPS on the day the transactions were reported to CDS.

4. Single trades with par quantity exceeding 50 million that are split into multiples of 50 million when reported to CDS (due to a current CDS Clearing and Depository Inc. imposed limitation) are aggregated for reporting in FIPS, and par quantity reported as 2,000,001 as noted in item 2 above.

Features

TRADE DETAILS REPORTED	Standard FIPS	Premium FIPS
Time trade reported to CDS	•	•
Business date	•	•
Trade status	•	•
Trade type	•	•
Trade date	•	•
Value date	•	•
CUSIP	•	•
ISIN	•	•
Security short name	•	•
Security type	•	•
Security subtype	•	•
Instrument type	•	•
Maturity date	•	•
Currency	•	•
Par quantity	•	•
Price ***	•	•
Yield	•	•
Accrued Interest	•	•
Trade submitter identifier *		•
Trade submitter role *		•
Trade receiver identifier **		•
Trade receiver role **		•

*   Submitter Information is provided only if the customer is the "submitter" of the trade.
**   Receiver Information is provided only if the customer is the "receiver" of the trade.
*** The current implementation does not include trades with zero price.

Value Proposition:

- Monitor liquidity and post-trade transparency

- Market valuation for risk management

- Capital adequacy analysis

FREQUENCY

Daily (around 9 p.m. ET)

DELIVERY

SFTP over the internet

FORMAT

TAB delimited file with ASCII characters

For more information and pricing:

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