

# Canadian Fixed Income Trade Data

## TMX Fixed Income Pricing Service (TMX FIPS)

TMX Fixed Income Pricing Service (TMX FIPS) is now available in four packages to facilitate interest by issuer type and sector. TMX FIPS provide post-trade data for all fixed income trades eligible to settle through the Canadian Depository for Securities (CDS).

## TMX Fixed Income Pricing Service (TMX FIPS)

PACKAGE NAME	Security Type	Security Subtype	Instrument Type
Government of Canada	Debt	Money Market	Canada Treasury Bills
	Debt	Market Bond	Govt of Canada Bond
Canadian Provincial	Debt	Money Market	Provincial Notes
	Debt	Money Market	Provincial Treasury Bill
	Debt	Market Bond	Provincial Bond
Corporates	Debt	Market Bond	Corporate Bond
Canada	Debt	All	All

## Two FIPS offerings are available

The TMX FIPS Government of Canada, Canadian Provincial, Corporates and Canada packages are for market participants focused on specific fixed income securities and issuers or requiring an overview of fixed income trading. Trade data for each security is disseminated at T + 1 and includes a security identifier, trade price and associated fields.

The following reporting details apply to the FIPS offerings:

1. One file is provided at the end of each trading day (~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" is reported as zero (0).

- 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.
- 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
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	•

\* 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 (~9 p.m. ET)

### DELIVERY

SFTP over the internet and Amazon S3

### FORMAT

TAB delimited file with ASCII characters

## For more information and pricing:

### NON - CDS PARTICIPANT INQUIRIES FOR CDS

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### CDS PARTICIPANT & ISSUER INQUIRIES

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