

Fixed Income Price Service (FIPS)

File Specification

#	Field	Data Type	Description
1	Trade entry timestamp	X(26)	Timestamp when the trade was reported to CDS. Format: YYYY-MM-DD-HH.MM.SS.NNNNNN Time is given in 24-hour format and includes 6 digits for milliseconds
2	Business date	X(8)	Date when reported trade was processed for FIPS. Format: YYYYMMDD
3	Trade status	X(2)	Possible values: U - Unconfirmed C - Confirmed
4	Trade type	X(3)	See list below for possible values.
5	Trade date	X(8)	Date when the trade was executed. Format: YYYYMMDD
6	Value date	X(8)	Designated trade settlement date. Format: YYYYMMDD
7	CUSIP	X(9)	Security identifier
8	ISIN	X(12)	Security identifier
9	Security short name	X(30)	Security description
10	Security type	X(1)	See table below
11	Security subtype	X(2)	See table below
12	Instrument type	X(3)	See table below
13	Maturity date	X(8)	Format: YYYYMMDD
14	Currency	X(3)	Currency in which the trade was executed: CAD - Canadian dollar USD - US dollar

15	Par quantity	9(14.2)	Trade volume Reported as 2,000,001 if the trade volume is > 2 million
16	Price *	9(17.9)	Price as reported by the trade submitter.
17	Yield	9(12.9)	Yield as reported by the trade submitter.
18	Accrued interest	+9(10.2)	Accrued interest as reported by the trade submitter Reported as zero (0) if the trade volume is > 2 million
19	Trade Submitter cuid	X(5)	Submitter identifier code This field is only populated if the subscriber is the "Submitter" of the trade. Otherwise the field is empty
20	Trade Submitter role **	X(1)	B – Buyer S-Seller This field is only populated if the subscriber is the "Submitter" of the trade. Otherwise the field is empty
21	Trade Receiver Identifier **	X(5)	Receiver identifier code This field is only populated if the subscriber is the "Receiver" of the trade. Otherwise the field is empty
22	Trade Receiver role ***	X(1)	B – Buyer S-Seller This field is only populated if the subscriber is the "Receiver" of the trade. Otherwise the field is empty

Notes:

- Field numbers 1-18 apply to both the standard and customized FIPS files.
 - Field numbers 19-22 apply only to the customized FIPS files.
 - Data definition of 9(X.Y) means that the field is a numeric value composed of X digits with Y decimal places. Numeric values are always positive unless the field has a signed data type (e.g. +9(10.2)) that may contain negative values. For positive values the sign '+' is not required.
- * The current implementation does not include trades with zero price.
** 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.

FILE FORMAT

The file is a tab delimited file with ASCII characters.

FILE NAMING CONVENTION

[BPST_EOD_YYYYMMDD.OUT]

YYYYMMDD indicates the date when the file was generated.

List of trade types

CODE	Type
A	Agency
C	Client
DP	Direct participant trade
DPL	Direct participant loans
FR	Repurchase agreement rollovers
NI	New issue
P	Principal
PRA	Purchase resale agreement
RPA	Repurchase agreement
SPR	Special purchase agreement
SRA	Special repurchase agreement

SECURITY TYPE	Security Subtype	Instrument Type
DEBT (D)	Money Market (MM)	Commercial paper (CP) Extendible commercial paper (ECP) Banker's acceptance (BA) Bearer deposit note (BDN) Canada treasury bill (CTB) Provincial treasury bill (PTB) Municipal treasury bill (MTB) Municipal note (MN) Provincial note (PN) Certificate of deposit (CD) Guaranteed investment certificate (GIC) U.S. Treasury bill (UTB)
	Market Bond (MB)	Canada savings bond (CSB) Canada premium bond (CPB) Government of Canada bond (CDA) Provincial bond (PRV) Provincial Savings bond (PSB) Municipal bond (MUN) Corporate bond (CRP) Other market bond (OMB) U.S. Treasury bond or note (UTO)
	Stripped Instrument (SI)	Coupon (CPN) Principal (PRN) Receipt (RCP) Payment (PMT)
	Strip Package (PK)	Package (PKG)
	Asset-Backed (AB)	Canada Mortgage Bond (CMB) Mortgage-backed security (MBS) Other asset-backed security (OAB)

For more information and pricing:

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