CanDeal TMX Term CORRA File Specification & Conventions

File Specification

#	Column	Definition	Format
3	RUN_DATE	Date when reported trade record was processed	Char(10) YYYY-MM-DD
4	FIXING_DATE	As of date for the calculated rate	Char(10) YYYY-MM-DD
5	TERM	This is the tenor of the Term Rate Codified: 1M = One Month, 3M = Three Month	Char(2)
6	CALC_TYPE	This is the level for the calculation waterfall, please reference the Calculation Methodology for more detail. Codified: L1 = Level One, L2 = Level 2	Char(2)
7	RATE_FIXING	This is the calculated rate for the fixing date	Decimal(8,5)
8	DNA_REF_ID	This is a unique identifier used for data tracking and lineage	INT

Calculation Conventions

#	Attribute	Definition
3	METHODOLOGY	https://www.candeal.com/en/benchmarks/resources
4	DAY COUNT CONVENTION	Act/Act
5	SETTLEMENT CONVENTION	T+2
6	RATE PUBLICATION TIME	Term CORRA is published for licenced use T+0 at 13:00 EST, and for reference T+1 at 16:00 EST
7	PUBLICATION CALENDAR	Term CORRA follows the holiday calendar of the The Investment Industry Association of Canada (IIAC). The holiday calendar is updated annually and can be found on the IIAC website.
8	ROUNDING	Bankers Rounding (also known as Half even rounding) to five (5) decimal places https://en.wiktionary.org/wiki/bankers%27_rounding
9	CURRENCY	CAD
10	CALC DATE CONVENTION	Modified Following

File Naming Format

File Name Like: *YYYYMMDD -597MX-Term-CORRA-YC*

Sample File Name: *20231013-597MX-Term-CORRA-YC*