



TMX DATALINX

Canadian Strip Bond Monthly Reports

Stripped bonds have been a fundamental segment of the Canadian financial landscape for decades. Broken into two key components – interest payments and principal – market participants instruct the Canadian Depository for Securities Inc. (CDS) on how to strip or reconstitute held securities. The Canadian Strip Bond Monthly Reports provide comprehensive and detailed insight into strip bond activity and market size.

Benefits

1

TMX Datalinx, via CDS, is the primary source of information for stripped Canadian fixed income securities.

2

Access to authoritative direct from source data providing comprehensive strip bond coverage.

3

Four (4) monthly files to support all market sizing and evaluation needs.

Strip Bond Reports provide listings details and statistics for the Canadian strip bond market. The four monthly strip bond reports offered are:

Stripped Underlying Bonds Monthly Report:

Provides a list of each stripped bond with amount outstanding, reconstitutions, changes during the month and percent stripped.

Book Entry Strip Bond Packages Report:

Provides a list of current and prior month amount of packages outstanding with change from prior month.

Detailed Book-Entry Strip Bond Report:

Provides a list of each strip bond with current and prior month quantity, quantity in packages, as well as current and prior month net quantity.

Summary of Stripped Underlying Report:

Provides overall statistical totals for Canadian stripped underlying bonds and stripped bond packages for the current month, prior month and change since the end of the prior year.

Frequency: Monthly

Format: .csv

Delivery: SFTP, API, Download



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