**Case A: Corporate bond last trade report**

Background Information

The purpose of this report is to provide corporate bond desk traders with latest price, yield and spread information of the bonds which they are interested most.

This return is to be completed at the business day frequency. Business days are defined to include all weekdays except federal and provincial statutory holidays. The attached template identified a selection of rows and columns which are required to be update every business day.

The template for this return has been provided in separate excel file.

[Requirements for Last trade report]

EOD price: all prices must use End of Day price

Transaction volume must be larger than 500,000

Inputs

The inputs provided are:

✓ CDS history. (“cds\_history.csv”)

✓ Bond master details. (“bond\_master.csv”)

✓ Bond price details details as of Dec 05, 2020. (“bond\_price.csv”)

✓ Issuer details. (issuer\_desp.csv”)