

Hi Keonhi,

Just to wrap up, here's a short summary of the Spot-BBG comparison module:

1. **spot_td_pull.py**

This script connects to the TD database and pulls 5 years of intraday spot price data using SQL queries.

- For each ticker, it automatically creates a dedicated folder to store results.
- Two CSVs are generated per ticker:
 - One with all raw TD spot data
 - One with dates flagged for having intraday price differences greater than 10%, which may indicate corporate action issues or data errors

2. **spot_compare_bbg.py**

This script uses the Bloomberg API (via xbbg) to fetch spot prices on the flagged days from the previous step.

- It loads the TD-flagged days and fetches the corresponding BBG spot prices
- Then it compares the BBG and TD values
- The final output is a CSV table showing:
 - Date
 - BBG Spot
 - TD Spot
 - A label indicating whether the TD value is considered accurate or not

This pipeline helps us validate the quality of our internal spot data and flag potential issues automatically.

Let me know if anything needs clarification!

Best,

Annie