

FIXED INCOME TERMS & CONDITIONS FILE SUBSCRIBER TECHNICAL GUIDE



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1. Introduction

The Fixed Income Terms and Conditions data feed consist on XML data files that contain the security details and the source documents for fixed income securities in PDF format.

This document describes the structure and content of the Fixed Income Terms and Conditions XML data files.

We assume the reader is familiar with the basics of the XML language.

2. XML data files

There are two XML files, 7130 and 7131. The file structures of 7130 and 7131 are identical.

7130 file - Security Master Data – Premium

The 7130 file reports on all (outstanding) preliminary issues and confirmed issues. An outstanding issue is a preliminary issue that has not yet been confirmed by the issuing agent. The issue is in “entered” status. A confirmed issue is in “confirmed” status.

7131 file - Security Master Data – Premium Supplement

The 7131 file is a “changes” file that reports on:

- new preliminary issues (entered on the previous day but not yet confirmed)
- deleted preliminary issues (deleted overnight)
- new confirmed issues
- changes in status of confirmed issues (changed to inactive or deleted)
- changes to details of confirmed issues.

If any one or more data elements have been changed, the 7131 file reports the entire record including the entire source documents (if any).

A security that is entered, confirmed and deleted on the same day will not be reported on the 7131 file.

3. XML data file structure

The XML data file structure has the following rules:

- Repeating data:
 - All repeating data is grouped into a separate tag.
 - The record count attribute **RcrdCnt** is always present for the group tag

Example:

Let's assume a given security is registered in two markets with the following information

Market ID: NYSE Symbol: 3P14.R

Market ID: TSE Symbol: TCKR1B

The corresponding XML tags for the market section will be

```
<MktInf RcrdCnt="2">
  <Mkt>
    <MktId>NYSE</MktId>
    <MktSymb>3P14.R</MktSymb>
  </Mkt>
  <Mkt>
    <MktId>TSE</MktId>
    <MktSymb>TCKR1B</MktSymb>
  </Mkt>
</MktInf>
```

In this example, the group tag is MktInf with the attribute RcrdCnt = "2" because of the two market entries. Each market entry is grouped under the tag Mkt.

➤ Empty values:

- A self-closing tag is present for empty values in individual tags
- If there is no data to report for repeating sections, a self-closing tag for the repeating section will be used; data elements within that repeating section will not be shown in the file. The record count attribute will be zero (RcrdCnt = "0").

Example:

<AddtlInf/> There is no additional information to report
<SctyFeatrS RcrdCnt="0"/> The security does not have security features

➤ Formatting:

- In the actual files, each security data is in one line; XML sections are not presented as indented text.
- The files contain ASCII characters
- Possible data types use in this specification document are string characters, numeric values and group tags. The string data type includes the maximum number of characters; for example the notation STRING(50) means that the value is a set of alphanumeric characters with a maximum of 50 characters. Numeric values could be integer values or decimal values. The formatting uses the notation 9(X)V9(Y); for example a numeric format of 9(5)V9(13) means that the numeric value is formatted to have a maximum of 5 digits before the decimal point and 13 decimal digits. A group tag means that the XML tag has additional child elements. The description of the group tag has the reference to the section in the document where the details of the child elements are found.
- All dates are formatted using YYYY-MM-DD format

The XML data file is basically composed by

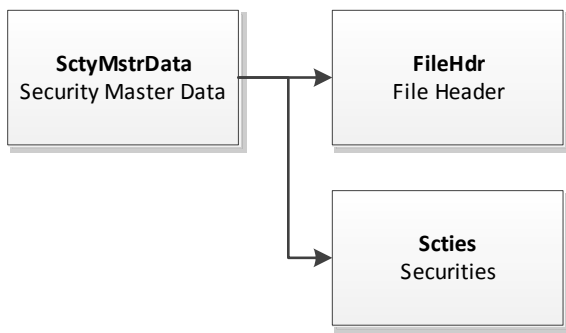
- The prolog line which is the XML declaration to indicate that the XML content follows the character encoding UTF-8.

```
<?xml version="1.0" encoding="UTF-8"?>
```

- The root tag SctyMstrData.

3.1. SctyMstrData tag

The **SctyMstrData** tag is the root tag that groups the file header section (FileHdr) and the securities section (Scties) of the feed. The following diagram shows the immediate XML sections after the root tag.



3.1.1. FileHdr tag

This is the tag that groups the file header information. It is composed by the following XML tags:

XML tag	Description	Mandatory	Data Type	Example
OrgtrCd	Originator Code. Set to 'CDS'	Yes	STRING(3)	CDS
SysDt	System Date. The date the file is generated. Format: YYYY-MM-DD	Yes	STRING(10)	2015-03-24
SysTm	System Time. The time the file is generated. Format: HH:MM:SS	Yes	STRING(8)	10:07:03
FileTp	File type. Indicates whether the file is the full premium security file – 7130 – or the premium changes file – 7131.	Yes	STRING(4)	7130
FileDesc	File Description. Set to ' Security Master Data – Premium ' if the file contains the security details of all the preliminary and confirmed issues. Set to ' Security Master Data – Premium Supplement ' if the file contains only the security details of preliminary and confirmed issues that have changed.	Yes	STRING(50)	Security Master Data - Premium

3.1.2. Scties tag

This tag groups all securities.

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	Unlimited

3.1.2.1. SctyDtls tag

This tag groups details of each security. A detail that occurs just one time is written directly under this tag. Those details that may have multiple occurrences are grouped under separated tags. Elements under this tag are listed below.

XML tag	Description	Mandatory	Data Type	Example
ISIN	Security number (ISIN)	Yes	STRING(12)	CA0007ZNT634
CUSIP	CUSIP identifier	No	STRING(9)	0007ZNT63
SctyTp	Security type: D = Debt E = Equity	Yes	STRING(1)	D
SctySubTp	Security subtype: MM = Money market MB = Municipal bond SI = Stripped instrument PK = Strip package AB = Asset-backed Populated for debt securities	No	STRING(2)	MM
InstrmTp	Instrument type. Refer to Appendix 1 for instrument types	Yes	STRING(3)	BA
SctySts	Security status: E = Entered – preliminary issue only C = Confirmed – confirmed issue	Yes	STRING(1)	C
ActnCd	Action code: To be reported on 7131 only; otherwise, blank For preliminary issues, A=add or D=delete For confirmed issues, A=add, C=changed, D=deleted, I=inactive (deactivated)	No	STRING(1)	A
SctyActvtyDt	Security activity date. This is the last date when details about this security changed	Yes	STRING(10)	2014-12-07

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XML tag	Description	Mandatory	Data Type	Example
	Format: YYYY-MM-DD			
SctyShrtNm	Security short name. Not populated for deleted preliminary issues	No	STRING(30)	ABN AMRO BA CAD 000606
SctyDesc	Security description Not populated for deleted preliminary issues	No	STRING(120)	ABN AMRO BK
IssrCd	Issuer code. This is the issuer code of the security Not populated for deleted preliminary issues	No	STRING(6)	0007ZN
DscntNoteCd	Discount note code. Possible values: DN = discount note IB = Interest bearing Not populated for deleted preliminary issues	No	STRING(2)	DN
SctyCcyCd	Security currency code. This is the currency that the security is issued in Not populated for deleted preliminary issues	No	STRING(3)	CAD
MtrtyDt	Maturity date Format: YYYY-MM-DD Not populated for deleted preliminary issues	No	STRING(10)	2000-06-06
PrlimryConfInd	Preliminary/Confirmed indicator indicates whether the security is a newly added preliminary issue or a confirmed issue. P=Preliminary C=Confirmed Value is blank for deleted preliminary issues	No	STRING(1)	C
IsseSetupDt	Issue setup date. Date when the preliminary issue was created Format: YYYY-MM-DD Populated for preliminary issues	No	STRING(10)	2015-04-02
SctyDstrbtnFrqcy	Security distribution frequency. Frequency of distribution if the security is interest bearing Possible values: A = ANNUALLY D = EVERY N DAYS M = EVERY N MONTHS	No	STRING(1)	R

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XML tag	Description	Mandatory	Data Type	Example
	Q = QUARTERLY R = AT MATURITY S = SEMI-ANNUALLY Populated for preliminary issues			
IntrstRate	Interest rate. This is the nominal rate. Format: 9(3)V9(13)	No	NUMERIC	0.56000000000000
IntrstDayCntBsis	Interest day count basis	No	STRING(3)	365
IssgAgt	Issuing agent. This is the issuing agent CUID	No	STRING(5)	ABCD
IssrLngNm	Issuer long name	No	STRING(30)	ABC GROWTH INTERNATIONAL INC
LgINttyldr	Legal Entity Identifier (LEI) For future use	No	STRING(20)	
LgINm	Issuer Legal name. This is the company legal name	No	STRING(150)	ABC Growth International Inc.
RltdIssrCds	Related issuer codes. Refer to 3.1.2.1.1.1 for this group tag details	No	GROUP TAG	
IsseDt	Issue date Format: YYYY-MM-DD	No	STRING(10)	2015-12-10
FrstIntrstPmtDt	First distribution date (encompassing interest, return of capital or blended payments) or First interest payment date Format: YYYY-MM-DD	No	STRING(10)	2016-02-01
MnthEndPmtInd	Month-end payment indicator Y=Yes, N=No	No	STRING(1)	N
PncplAmtAtIsseDt	Principal Amount at issue date Format: 9(9)V9(2)	No	NUMERIC	100000.00
RmngPncplFctr	Remaining Principal Factor Format: 9(5)V9(13)	No	NUMERIC	200.00000000000000
RmngPncplFctrAsOfPyblDt	Remaining Principal Factor "As of Payable Date". This the last confirmed payable date of the Remaining Principal Factor Format: YYYY-MM-DD	No	STRING(10)	2015-11-30
StepupIntrstInd	Step-up interest indicator Y=Yes, N=No	No	STRING(1)	Y
NbofStepupIntrstPrds	Number of step-up interest periods Format: 9(3) Possible values: 0 to 999	No		10
IntrstTp	Interest type Values: FXD = FIXED FLT = FLOATING FXDFLT = FIXED or FLOATING	No	STRING(6)	FXD
SinkngFndFeatrInd	Sinking fund feature indicator	No	STRING(1)	Y

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XML tag	Description	Mandatory	Data Type	Example
	Y=Yes, N=No			
BdTp	Bond type Possible values: MAPLE YANKEE OTHER	No	STRING(12)	MAPLE
DebtDsgnt	Debt designation Values: SR = Senior JR = Junior SB = Subordinate OT = Other	No	STRING(2)	SB
WrtDwnInd	Write down indicator Y=Yes, N=No	No	STRING(1)	Y
DpstDclrtnd	Deposit declaration indicator Y=Yes, N=No	No	STRING(1)	Y
WdrwlDclrtnd	Withdrawal declaration indicator Y=Yes, N=No	No	STRING(1)	Y
CertCd	Certificate code. Possible values: BEO DCI NCI OTH	No	STRING(3)	DCI
CnstrntInd	Constraint indicator Y=Yes, N=No	No	STRING(1)	Y
PmryWthhldTaxCtryCd	Primary withhold tax country code CA, US	No	STRING(2)	CA
MBSPoolNb	MBS pool number	No	STRING(8)	86700951
ScndryWthhldTaxCtryCds	Secondary withhold tax country codes Refer to 3.1.2.1.2 for this group tag details	No	GROUP TAG	
CtryOfIncorprtn	Country code of incorporation. Follows ISO 3166-2. Not populated for deleted preliminary issues	Yes	STRING(2)	CA
VarblCcyInd	Variable currency indicator Y=Yes, N=No Applicable to confirmed securities	No	STRING(1)	N
DrctRegOptInd	Direct registration option indicator Y=Yes, N=No Applicable to confirmed securities	No	STRING(1)	Y
TradStartDt	Trade start date Format: YYYY-MM-DD	No	STRING(10)	2015-06-15

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XML tag	Description	Mandatory	Data Type	Example
	Not populated for deleted preliminary issues			
TradEndDt	Trade end date Format: YYYY-MM-DD Not populated for deleted preliminary issues	No	STRING(10)	2015-07-15
LeadUdrwrtr	Lead underwriter, underwriter, bond underwriter, joint book runner (joint lead manager), book runner (lead manager), dealer, agent, selling agent, structuring agent, and investment dealer. Multiple names will be reflected as 'MULTIPLE' if longer than the tag's character limit. Not populated for deleted preliminary issues	No	STRING(60)	
PrvtPlcmnt	Private Placement Y=Yes, N=No Not populated for deleted preliminary issues	No	STRING(1)	Y
SctyRatgs	Security Ratings. Refer to 3.1.2.1.3 for details	No	GROUP TAG	
Sctr	Sector Refer to Appendix 2 for details	No	STRING(2)	48
SubSctr	Subsector Refer to Appendix 2 for details	No	STRING(3)	481
IdtryGrp	Industry group Refer to Appendix 2 for details	No	STRING(4)	4812
Idtry	Industry Refer to Appendix 2 for details	No	STRING(5)	48121
USIdtry	U.S. industry Refer to Appendix 2 for details	No	STRING(6)	481219
ElgbltyDtls	Eligibility details. Refer to 3.1.2.1.4 for this group tag details	No	GROUP TAG	
FctnRstrctns	Function restrictions. Refer to 3.1.2.1.5 for this group tag details	No	GROUP TAG	
MktInf	Market information Refer to 3.1.2.1.6 for this group tag details	No	GROUP TAG	
SctyFeatrs	Security features Refer to 3.1.2.1.7 for this group tag details	No	GROUP TAG	

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XML tag	Description	Mandatory	Data Type	Example
SctyFeatrsPrm	Security features premium Refer to 3.1.2.1.8 for this group tag details	No	GROUP TAG	
MinDnmtn	Minimum denomination Refer to 3.1.2.1.9 for this group tag details	No	GROUP TAG	
Addtlnf	Additional information	No	STRING(1000)	
SrcDocRefs	Source documents Refer to 3.1.2.1.10 for this group tag details	No	GROUP TAG	

3.1.2.1.1. RltdlssrCds group tag

This tag groups all related issuer codes. Issuer code entries are sorted by issuer code.

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	100

3.1.2.1.1.1. RltdlssrCd tag

This tag is for grouping the details of each related issuer code. XML elements under this tag are

XML tag	Description	Mandatory	Data Type	Example
IssrCd	Issuer code	Yes	STRING(6)	ADC37E
IssrNm	Issuer name	Yes	STRING(10)	ANACOMP

3.1.2.1.2. ScndryWthhldTaxCtryCds group tag

This tag groups all secondary withhold tax country codes

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	5

3.1.2.1.2.1. ScndryWthhldTaxCtryCd tag

XML tag	Description	Mandatory	Data Type	Example
ScndryWthhldTaxCtryCd	Secondary withhold tax country code	Yes	STRING(2)	US

3.1.2.1.3. SctyRatgs group tag

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Tag that groups all security rating data entered

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	3

3.1.2.1.3.1. SctyRatg tag

Tag for grouping security rating data elements

XML tag	Description	Mandatory	Data Type	Example
SctyRatgAgcy	Security rating agency. Possible values: SP = S&P MS = Moody's DS = DBRS	Yes	STRING(2)	SP
SctyRatgAtIsseDt	Security rating at issue date. Refer to Appendix 5 for the list of possible values	Yes	STRING(4)	BBB

3.1.2.1.4. ElgbltyDtls group tag

Tag that groups Eligibility details

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	70

3.1.2.1.4.1. Elgblty tag

Tag that groups Eligibility data within the Eligibility Details tag

XML tag	Description	Mandatory	Data Type	Example
SctyElgbltyTp	Security eligibility type. Possible values DCS=CDSX CNS=continuous net settlement DTC=DTC eligible EOC=Euroclear France eligible JSS=JASDEC eligible SEB=SEB eligible SNS=eligible for netting at CDCC	Yes	STRING(3)	CNS
SctyElgbltyFctvDt	Security eligibility effective date. Date when the security becomes eligible for a particular service Format: YYYY-MM-DD	Yes	STRING(10)	2015-07-10

3.1.2.1.5. FctnRstrctns group tag

Tag that groups all function restrictions

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	80

3.1.2.1.5.1. Rstrctn tag

Tag that groups restrictions within the Function Restrictions tag

XML tag	Description	Mandatory	Data Type	Example
RstrctnTp	Restriction type. Possible values: AC = ACV INITIALIZATION BI = BUY-IN CS = CNS SETTLEMENT DE = DEPOSIT IR = INTER-ACCOUNT MOVEMENT LA = LEDGER ADJUSTMENT NF = NORTH BOUND FLIP OT = OPTION TENDER PL = PLEDGE PS = PLEDGE SETTLEMENT TR = TRADE TS = TRADE SETTLEMENT WD = WITHDRAWAL	Yes	STRING(2)	WD
FctvDt	Format: YYYY-MM-DD	Yes	STRING(10)	2015-10-12
XpryDt	Format: YYYY-MM-DD	Yes	STRING(10)	2015-11-12

3.1.2.1.6. MktInf group tag

Tag that groups market information

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	100

3.1.2.1.6.1. Mkt tag

Tag groups market data within Market Information

XML tag	Description	Mandatory	Data Type	Example
MktId	Market identifier. Refer to Appendix 4 for the list of markets	Yes	STRING(6)	CDNX
MktSymb	Market symbol for the security in the particular market	Yes	STRING(12)	ARF

3.1.2.1.7. SctyFeatrs group tag

Tag that groups all features from SMF

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	100

3.1.2.1.7.1. Featr tag

Tag that groups feature data within the Security Features tag

XML tag	Description	Mandatory	Data Type	Example
FeatrTp	Feature type. Refer to Appendix 3 for the list of possible values	Yes	STRING(4)	MAT
FeatrFctvDt	Feature effective date. Start date of the feature Format: YYYY-MM-DD	Yes	STRING(10)	2015-04-10
FeatrXpryDt	Feature expiry date. Format: YYYY-MM-DD	Yes	STRING(10)	2015-12-07
DstrbtnFrqcy	Distribution frequency. Frequency of the payments for the feature period. Possible values: A = ANNUALLY D = EVERY N DAYS M = EVERY N MONTHS Q = QUARTERLY R = AT MATURITY S = SEMI-ANNUALLY	No	STRING(1)	D
NbOfDstrbtnUnits	Number of distribution units. Number of days or months corresponding to the distribution frequency Format: 9(4)	Yes	NUMERIC	0
IntrstTp	Interest type FXD = FIXED, FLT = FLOATING	No	STRING(6)	FXD
IntrstCompndgPrd	Interest compounding period Values: CA = COMPOUND - ANNUALLY CD = COMPOUND - DILY CM = COMPOUND - MONTHLY CQ = COMPOUND - QUARTERLY CS = COMPOUND - SEMI-ANNUALLY S = SIMPLE	No	STRING(2)	CD
DayCntBsis	Day count basis . Values: A = ACTUAL/360 DAYS B = 30/360 DAYS C = ACTUAL/365 DAYS D = ACTUAL/365L DAYS E = AS PER DISTRIBUTION FREQUENCY	No	STRING(1)	C
InitrCd	Initiator code. Values: H = HOLDER I = ISSUER	Yes	STRING(1)	I
Pmtltms	Payment items	No	GROUP TAG	

3.1.2.1.7.1.1. Pmtltms group tag

Tag that groups all payment items for the security, feature type, and effective date

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	45

3.1.2.1.7.1.1.1. Itm tag

Tag that groups all item details within the Payment items tag

XML tag	Description	Mandatory	Data Type	Example
PmtCcyCd	Payment currency code. Currency of the payment. Follows ISO 4217 Currency Codes	No	STRING(3)	CAD
PmtSctyId	Payment security ID. Security that will be paid out for the feature	No	STRING(12)	CA001181AC07
FeatrRate	Feature rate Format: 9(5)9(13)	Yes	NUMERIC	1.0000000000000
RcvSubmitCd	Receive/Submit code. Indicates if the feature is a submit item (S) or receive item (R)	Yes	STRING(1)	S
RateTp	Rate type. N = Nominal, E = Effective	Yes	STRING(1)	N

3.1.2.1.8. SctyFeatrsPrm tag

Tag that groups all features from FITCP

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	100

3.1.2.1.8.1. Featr tag

Tag that groups feature data within the Security Features tag

XML tag	Description	Mandatory	Data Type	Example
FeatrTp	Feature type. Refer to Appendix 3 for the list of possible values	Yes	STRING(4)	MAT

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XML tag	Description	Mandatory	Data Type	Example
FeatrFctvDt	Feature effective date. Start date of the feature Format: YYYY-MM-DD	Yes	STRING(10)	2015-06-08
FeatrXpryDt	Feature expiry date. Format: YYYY-MM-DD	Yes	STRING(10)	2015-12-11
DstrbbtnFrqcy	Distribution frequency. Frequency of the payments for the feature period Values: A = ANNUALLY D = EVERY N DAYS M = EVERY N MONTHS Q = QUARTERLY R = AT MATURITY S = SEMI-ANNUALLY	No	STRING(1)	A
NbOfDstrbbtnUnits	Number of distribution units. Number of days or months corresponding to the distribution frequency Format: 9(4)	No	NUMERIC	
IntrstTp	Interest type. FXD = FIXED, FLT = FLOATING	No	STRING(6)	FLT
IntrstCompndgPrd	Interest compounding period. Values: CA = COMPOUND - ANNUALLY CD = COMPOUND -DAILY CM = COMPOUND - MONTHLY CQ = COMPOUND - QUARTERLY CS = COMPOUND -SEMI-ANNUALLY S = SIMPLE	No	STRING(2)	CA
DayCntBsis	Day count basis. Values: A = ACTUAL/360 DAYS B = 30/360 DAYS C = ACTUAL/365 DAYS D = ACTUAL/365L DAYS E = AS PER DISTRIBUTION FREQUENCY	No	STRING(1)	B
InitrCd	Initiator code. Values: H = HOLDER I = ISSUER	No	STRING(1)	H
ShrtLngCpnInd	Short/Long coupon indicator. Values: S = SHORT COUPON L = LONG COUPON	No	STRING(1)	L

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XML tag	Description	Mandatory	Data Type	Example
FltgIntrstRateBaseInd	Floating interest rate base indicator. Values: L = LIBOR C = CDOR O = OTHER	No	STRING(1)	C
FltgIntrstRateBasePlusVal	Floating interest rate base plus value or a negative spread value Format: 9(5)V9(13)	No	NUMERIC	0.5815814470786
LbrCdrRateAtIssed	LIBOR/CDOR rate at issue date Format: 9(5)V9(13)	No	NUMERIC	0.6540869607842
PmtItmsPrm	Payment items premium	No	GROUP TAG	

3.1.2.1.8.1.1. PmtItmsPrm group tag

Tag that groups all payment items for the security, feature type, and effective date from FITCP

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	45

3.1.2.1.8.1.1.1. Itm tag

Tag that groups all item details within the Payment items tag

XML tag	Description	Mandatory	Data Type	Example
PmtCcyCd	Payment currency code. Currency of the payment Follows ISO 4217 Currency Codes	No	STRING(3)	CAD
PmtSctyld	Payment security ID. Security that will be paid out for the feature	No	STRING(12)	CA001111C077
FeatrRate	Feature rate Format: 9(5)9(13)	No	NUMERIC	1.000000000000
RcvSubmitCd	Receive/Submit code. Indicates if the feature is a submit item(S) or receive item (R)	No	STRING(1)	S
RateTp	Rate type. N = Nominal, E = Effective	No	STRING(1)	N

3.1.2.1.9. MinDnmtn group tag

Tag that groups minimum denomination data for confirmed issues

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	60

3.1.2.1.9.1. MinDnmtnDtls tag

Tag that groups Minimum denomination details within Minimum denomination tag

XML tag	Description	Mandatory	Data Type	Example
SctyAttr	Security attribute. Possible values MINIMUM DENOMINATION or MINIMUM TRANSACTION QUANTITY	Yes	STRING(45)	MINIMUM DENOMINATION
SctyTxTp	Security transaction type L = Ledger W = Withdrawal T = Trade	Yes	STRING(2)	L
MinQty	Minimum quantity. This is the minimum denomination amount Format: 9(14)V9(2)	Yes	NUMERIC	1.00

3.1.2.1.10. SrcDocRefs group tag

Source document references

Attribute	Description	Min value	Max value
RcrdCnt	Record count	0	50

3.1.2.1.10.1. DocRef

Document reference

XML tag	Description	Mandatory	Data Type	Example
DocTp	Document type Possible values: DTMB = MBS INFORMATION CIRCULAR DTAA = ARTICLES OF AMENDMENT DTIC = INFORMATION CIRCULAR DTPS = PRICING SUPPLEMENT DTPP = PROSPECTUS DTSM = STATEMENT OF MATERIAL FACTS DTTS = TERM SHEET DTTI = TRUST INDENTURE DTOT = OTHER	Yes	STRING(4)	DTIC
RlsDt	Release date	Yes	STRING(10)	2012-02-15

Fixed Income Terms and Conditions File

XML tag	Description	Mandatory	Data Type	Example
	Date when the document is actually released/re-released Format: YYYY-MM-DD			
FileNm	File name. Format: {ISIN (12)}_{ CDS internal code(13)}_{source file name (up to 56 characters)}.PDF	Yes	STRING(87)	CA001111AZ07_FA03000001486_Prospectus.pdf

4. File delivery method

Network

The Fixed Income Terms and Conditions data files will be sent to a defined IP address. The user will be responsible for ensuring that the IP address is fully functional, and that any firewall configurations have been made to allow external access to that IP address.

The data files will be sent daily between 9:00 PM and 11:00 PM EST following CDSX holiday calendar. The time period is used for transferring the source PDF files and the XML data file over the Internet. Last file to be sent will be always the XML file. Files that failed transmission are automatically retried.

File Transfer

The file delivery mechanisms available are FTP or SFTP. There is also the option to subscribe to the delivery of the files via email which is recommended for subscribers looking for specific type of documents with low frequency of occurrence.

A new subscriber will be provided with the full 7130 data file including any available source PDF document on a disc and their subscription profile will be enabled to start receiving the daily incremental 7131 data files.

Technical Requirements

For FTP distribution, the subscriber should provide their FTP server IP address and authentication credentials.

For SFTP distribution, the subscriber should provide their SFTP server IP address, define a SFTP account and load our SSH private key for authentication. We also provide the option to download the files from our SFTP server.

5. End of day report

The end of day report is submitted to subscribers for their own reconciliation purposes.

The report file name is EOD_REPORT_YYYYMMDD_SUBSCRIBER.txt

Where

Fixed Income Terms and Conditions File

YYYYMMDD is the business date for which the data files were generated
SUBSCRIBER is the subscriber's company name

An example of the report is shown below.

```
-----  
Fixed Income Terms and Conditions EOD REPORT  
FILES TRANSFERRED BY Fixed Income Terms and Conditions TO ABC LTD ON 2015-07-15  
REPORT GENERATED ON 2015-07-16 AT 01:32:15  
-----  
CA3333399992_T201434410526_2015_Notes.pdf  
CA3333399992_T201434410528_Prospectus_20140714.pdf  
CA224511EB78_T201434410526_Prospectus.pdf  
CA224511EB78_T201434410528_Final_Report.pdf  
CA2536799141_T201433610211_Prospectus_Updated.pdf  
20150715_7130.xml  
-----  
Total number of files sent : 6  
-----  
Total number of files failed : 0  
-----
```

Appendix 1 - Instrument Types

Code	Description
BA	Banker's acceptance
BDN	Bearer deposit note
CTB	Canada treasury bill
CD	Certificate of deposit
CP	Commercial paper
ECP	Extendible commercial paper
GIC	Guaranteed investment certificate
MN	Municipal note
MTB	Municipal treasury bill
PN	Provincial note
PTB	Provincial treasury bill
UTB	U.S. Treasury bill
CSB	Canada savings bond
CPB	Canada premium bond
CRP	Corporate bond
CDA	Government of Canada bond
MUN	Municipal bond
OMB	Other market bond
PRV	Provincial bond
PSB	Provincial savings bond
UTO	U.S. Treasury bond or note
CPN	Coupon
PMT	Payment
PRN	Principal
RCP	Receipt
PKG	Package
CMB	Canada mortgage bond
MBS	Mortgage-backed security
OAB	Other asset-backed security
CM	Common stock
IR	Installment receipt
LT	Limited partnership
MF	Mutual fund
PRD	Preferred debenture
PR	Preferred stock
RT	Right
T	Trust unit
UN	Unit
WT	Warrant

Appendix 2. North American Industry Classification System (NAICS)

The North American Industry Classification System is the standard for use by Federal statistical agencies in classifying business establishments for the collection, tabulation, presentation, and analysis of statistical data describing the U.S. economy.

In terms of the structure, “NAICS is a 2- through 6-digit hierarchical classification system, offering five levels of detail. Each digit in the code is part of a series of progressively narrower categories, and the more digits in the code signify greater classification detail. The first two digits designate the economic sector, the third digit designates the subsector, the fourth digit designates the industry group, the fifth digit designates the NAICS industry, and the sixth digit designates the national industry. The 5-digit NAICS code is the level at which there is comparability in code and definitions for most of the NAICS sectors across the three countries participating in NAICS (the United States, Canada, and Mexico). The 6-digit level allows for the United States, Canada, and Mexico each to have country-specific detail. A complete and valid NAICS code contains six digits.” (Information taken from the US Census bureau website).

Currently the latest NAICS standard is the 2012 NAICS Sector codes and titles. This information is available on the United States Census bureau website.

Link: https://www.census.gov/eos/www/naics/2012NAICS/2-digit_2012_Codes.xls

Example:

The NAICS code 481219 has the following classification:

Economic sector; in this example is 48, “Transportation and Warehousing”

Subsector; in this example is 481, “Air Transportation”

Industry group; in this example is 4812, “Nonscheduled Air Transportation”

NAICS industry; in this example is 48121, “Nonscheduled Air Transportation”

National industry, in this example is 481219, “Other Nonscheduled Air Transportation”

Appendix 3. Feature types

Code	Description
ABP	OTHR ASSET BACKD DISTRB - PD
ABR	OTHR ASSET BACKD DISTRB - RD
CNV	CONVERSION
DIV	DIVIDEND
EXC	EXCHANGE
EXT	EXTENSION
INT	INTEREST
MAT	MATURITY
PCL	PARTIAL CALL – LOTTERY
PCP	PARTIAL CALL - PRO RATA
PUR	PURCHASE
RED	REDEMPTION
RET	RETRACTION
SEP	UNIT SEPARATION
SUB	SUBSCRIPTION

Appendix 4. Markets

Code	Description
AATS	ALPHA ATS L.P.
AMEX	AMERICAN STOCK EXCHANGE
BSE	BOSTON STOCK EXCHANGE
CDCC	CDN DERIVATIVES CLG CORP
CDNX	CDN VENTURE CAPITAL EXCHANGE
CHIX	INSTINET I-X LIMITED
CHX	CHICAGO STOCK EXCHANGE
CNQ	CDN TRD & QUOTATION SYS INC.
CX2	CX2 CANADA ATS
ICX	CHIX - INSTINET
LQNT	LIQUIDNET CANADA INC.
LYNX	LYNX CANADA ATS
NASD	NASDAQ STOCK EXCHANGE
NEOE	AEQUITAS NEO
NYSE	NEW YORK STOCK EXCHANGE
OMEG	PERIMETER FINANCE MARKET
OTC	NSCC
PHLX	PHILADELPHIA STOCK EXCHANGE
PURE	PURE TRADING MARKETPLACE
TCM	TRIACT CANADIAN MARKETPLACE LP
TMXS	TSX - SELECT
TSE	TORONTO STOCK EXCHANGE

Fixed Income Terms and Conditions File

Appendix 5. Security ratings

Fixed Income Terms & Conditions Credit Rating Mapping Table									
DBRS		DBRS		MOODY'S		MOODY'S		S&P	
LONG TERM	FITC LONG TERM	SHORT TERM	FITC SHORT TERM	LONG TERM	FITC LONG TERM	SHORT TERM	FITC SHORT TERM	LONG TERM	FITC LONG TERM
AAA	AAA	R-1 (high)	R-1H	Aaa	Aaa	p-1	p-1	AAA	AAA
AA (high)	AAH	R-1 (mid)	R-1M	Aa1	Aa1	p-2	p-2	AA+	AA+
AA	AA	R-1 (low)	R-1L	Aa2	Aa2	p-3	p-3	AA	AA
AA (low)	AAL	R-2 (high)	R-2H	Aa3	Aa3			AA-	AA-
A (high)	AH	R-2 (mid)	R-2M	A1	A1			A+	A+
A	A	R-2 (low)	R-2L	A2	A2			A	A
A (low)	AL	R-3	R-3	A3	A3			A-	A-
BBB (high)	BBBH	R-4	R-4	Baa1	Baa1			BBB+	BBB+
BBB	BBB	R-5	R-5	Baa2	Baa2			BBB	BBB
BBB (low)	BBBL			Baa3	Baa3			BBB-	BBB-
BB (high)	BBH			Ba1	Ba1			BB+	BB+
BB	BB			Ba2	Ba2			BB	BB
BB (low)	BBL			Ba3	Ba3			BB-	BB-
B (high)	BH			B1	B1			B+	B+
B	B			B2	B2			B	B
B (low)	BL			B3	B3			B-	B-
CCC	CCC			Caa	Caa			CCC	CCC