

Canadian Equity & Debt Securities Reference Data

Description

Available Through CDSX® Security Master File, the CDSX Security Master File, provided by CDS Innovations Inc. (a subsidiary of the Canadian of Depository for Securities Limited), is a database of Canadian securities with daily file of updates of comprehensive and timely details.

Securities covered include

- Corporate, federal, provincial and municipal bonds
- Common and preferred shares
- Treasury bills
- Bankers' acceptances
- Canada savings bonds and premium bonds
- Commercial paper
- Rights, warrants, units
- Strip bonds and coupon receipts
- Mortgage- and other asset-backed securities
- Exchange-traded options
- Index-linked notes
- Installment receipts

Provides preliminary and confirmed information on securities issues in the form of:

- A database (called the 7030 file) of electronic text files of securities information, including:
 - Reference Information such as ISIN, security type, instrument type, market symbol or ticker, alternate security code (ex. CUSIP), security description, issuer code, maturity date, etc.
 - Features relating to corporate action entitlement events such as interest/dividend payment distribution frequency, currency, interest compounding method, feature start and expiry dates, etc.
 - Restriction indicators for deposit and withdrawals, trade reporting and settlement.
 - Custodian information such as location and type of custody.
- An update file (called the 7031 file) sent daily to subscribers with updates and additions to the CDSX Security Master File.

FREQUENCY

Daily

DELIVERY

SFTP

FORMAT

Fixed length text (.txt)
Terms and Conditions (XML)

Benefits

- Accurate, direct from source information
- Comprehensive data reduces the need for multiple data sources
- Field-based format promotes straight-through processing
- Reduces risk of error by eliminating need to re-key data

The CDSX Security Master File is available in a few different formats and options including the Equity only file, the Debt only file, as well as the Debt only file with additional Fixed Income Terms and Conditions fields.

Fixed Income Terms and Conditions Fields Include

- Principal Amount at issue date
- Month-end payment indicator
- Private placement indicator
- Sinking fund feature
- Floating Interest Rate Base plus indicator- (LIBOR/CDOR)
- Number of step-up interest periods
- Lead Underwriter
- Step-up interest indicator
- Security Rating at issue date (Moody's, S&P, DBRS)
- First Interest Payment Date
- Debt designation
- Interest Type
- Short Coupon Indicator
- Long Coupon Indicator

Coverage by Asset Class

The following tables illustrate the composition of the Security Master File by asset class.

Canadian Securities

| TYPE | Subtype | Instrument Type | Total Subtype | Total Type | Total | Class | |
|--------|---------|-----------------|-------------------------------|---------------------|--------------------|---------------------------------|---------------------|
| Debt | AB | MBS | 3,151 | 4,035 | 49,801 | Mortgage-Backed Security | |
| | | OAB | 884 | | | Other Asset-Backed Security | |
| | | CDA | 48 | | | Government of Canada Bond | |
| | | CPB | 68 | | | Canada Premium Bond | |
| | | CRP | 5,083 | | | Corporate Bond | |
| | MB | CSB | 172 | 14,699 | | Canada Savings Bond | |
| | | MUN | 7,900 | | | Municipal Bond | |
| | | OMB | 1 | | | Other Market Bond | |
| | | PRV | 1,427 | | | Provincial Bond | |
| | | BA | 1,815 | | | Banker's Acceptance | |
| | MM | BDN | 1,449 | 9,187 | | 36,438 | Bearer Deposit Note |
| | | CD | 4 | | | Certificate of Deposit | |
| | | CP | 5,053 | | | Commercial Paper | |
| | | CTB | 22 | | | Canada Treasury Bill | |
| | | ECP | 552 | | | Extendible Commercial Paper | |
| | | PN | 156 | | | Provincial Note | |
| | | PTB | 136 | | | Provincial Treasury Bill | |
| | PK | PKG | 755 | 755 | | Strip Package | |
| | | CPN | 6,750 | | | Coupon [Stripped Instrument] | |
| | SI | PRN | 612 | 7,762 | | Principal [Stripped Instrument] | |
| RCP | | 400 | Receipt [Stripped Instrument] | | | | |
| CM | | 10,692 | Common Stock | | | | |
| Equity | IR | 7 | 13,363 | 13,363 | Instalment Receipt | | |
| | LT | 152 | | Limited Partnership | | | |
| | MF | 25 | | Mutual Fund | | | |
| | PR | 737 | | Preferred Stock | | | |
| | PRD | 2 | | Preferred Debenture | | | |
| | RT | 102 | | Right | | | |
| | T | 586 | | Trust Unit | | | |
| | UN | 427 | | Unit | | | |
| | WT | 633 | | Warrant | | | |

For more information and pricing:

NON - CDS PARTICIPANT INQUIRIES FOR CDS

Innovation / TMX Datalinx

datasales@tmx.com

CDS PARTICIPANT & ISSUER INQUIRIES

Client Relationship Managers

cdscdcrelationshipgmt@tmx.com

cds.ca