

Canadian Equity & Debt Securities Reference Data

TMX/CDS Canadian Equity & Debt Securities Reference Data

The TMX/CDS Security Master file (TMX SMF) is now available in four packages to facilitate interest by issuer type and sector. The TMX/CDS SMF provides reliable, comprehensive and timely details on Canadian, U.S. and foreign market securities that are CDS-eligible.

TMX/CDS SMF New Packages

PACKAGE NAME	Security Type	Security Subtype	Instrument Type
Government of Canada	Debt	Money Market	Canada Treasury Bills
	Debt	Market Bond	Govt of Canada Bond
Canadian Provincial	Debt	Money Market	Provincial Notes
	Debt	Money Market	Provincial Treasury Bill
	Debt	Market Bond	Provincial Bond
Corporates	Debt	Market Bond	Corporate Bond
Canada	Debt	All	All

The TMX/CDS SMF covers a wide range of securities including corporate bonds, federal bonds, provincial bonds, treasury bills, Canada savings bonds, rights, warrants, units, common and preferred shares and a variety of other security types.

The TMX/CDS SMF 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)

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

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

Coverage by Asset Class

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

CANADIAN SECURITIES TYPE	Subtype	Instrument Type	Class
Debt	Asset Backed	MBS	Mortgage-Backed Security
		OAB	Other Asset-Backed Security
		CDA	Government of Canada Bond
	Market Bond	CPB	Canada Premium Bond
		CRP	Corporate Bond
		CSB	Canada Savings Bond
		MUN	Municipal Bond
		OMB	Other Market Bond
		PRV	Provincial Bond
		Money Market	BA
	BDN		Bearer Deposit Note
	CD		Certificate of Deposit
	CP		Commercial Paper
	CTB		Canada Treasury Bill
	ECP		Extendible Commercial Paper
	PN		Provincial Note
	PTB		Provincial Treasury Bill
	Strip Package	PKG	Strip Package
		CPN	Coupon [Stripped Instrument]
	Stripped Instruments	PRN	Principal [Stripped Instrument]
RCP		Receipt [Stripped Instrument]	
Equity		CM	Common Stock
		IR	Instalment Receipt
		LT	Limited Partnership
		MF	Mutual Fund
		PR	Preferred Stock
		PRD	Preferred Debenture
		RT	Right
		T	Trust Unit
		UN	Unit
		WT	Warrant

For more information and pricing:

NON - CDS PARTICIPANT INQUIRIES FOR CDS

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CDS PARTICIPANT & ISSUER INQUIRIES

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