

TMX DATALINX AND CDS

Fixed Income Terms & Conditions (FITC)

The Fixed Income Terms & Conditions Product offers the marketplace improved transparency to help strengthen investor protection and enable a better valuation of Canadian fixed income securities. FITC will help improve the accuracy and integrity of client databases. FITC combines security information available in the CDSX Security Master File Data Feed (SMF) along with expanded fixed income data fields for securities such as market bonds (Corporate bonds) and asset backed securities (Canada Mortgage Bonds, Mortgage-backed securities and other asset-backed securities) that are made eligible for deposit at CDS Clearing and Depository Services Inc. (CDS). The final source document contains all the details of the fixed income security and is available through FITC daily in XML format.

Source documents

- Final Prospectus
- Term Sheet
- Offering Memorandum
- Prospectus Supplement
- Pricing Supplement
- NHA Offering Circular
- Information Statement

Feature types to be covered

- Interest (fixed, floating, step-up)
- Maturity
- Redeemable
- Retractable
- Extendible
- Callable (full or partial)
- Exchangeable
- Convertible

FREQUENCY

Daily

DELIVERY

SFTP over the internet

FORMAT

XML

Expanded fixed income data fields & feature data

- | | | |
|--|--|---|
| <ul style="list-style-type: none"> • Floating interest rate base plus indicator - (LIBOR/CDOR) • Principal amount at issue date • Lead underwriter • First interest payment date | <ul style="list-style-type: none"> • Security rating at issue date (Moody's, S&P, DBRS) • Debt designation • Month-end payment indicator • Private placement indicator | <ul style="list-style-type: none"> • Number of step-up interest periods • Sinking fund feature • Short/Long coupon indicator • Interest type • Step-up |
|--|--|---|

For more information:

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