Guide d’utilisation de la banque :

TMX-CFMRC Database

Avril 2017
Accès à l’édition de décembre 2016


Pour savoir comment consulter cette banque et extraire des données avec le « Save-to-File Wizard », veuillez consulter le guide du vendeur qui suit.
Figure 3. Database browser display after opening a database.

The securities panel (top) displays header information for all securities in the current database. The data panel (bottom) shows data for the currently selected security. The tabs above the data panel allow you to change the type of data displayed in the data panel.

The browser has two primary panels: the security panel (top) and the data panel (bottom). The data panel displays data about the security highlighted in the security panel. To highlight a security, move to it using the arrow keys or the PgUp/PgDn keys or scroll to it with the scrollbar (on right) or the mouse. Clicking on a security row will select (highlight) it.

Once a security is selected, the data panel is updated with new security data.
Searching for a Ticker, Name or CUSIP

You can skip directly to a ticker, name or CUSIP of interest using the “Go to:” selection boxes in the top right-hand corner of the browser. First, select the characteristic you’d like to search for (Ticker, Name, CUSIP or Business) from the drop-down list then enter your search text in the area to the right of the drop-down list.

As you type in the Search text-box, a list of securities that meets your criteria pops up. Click on an entry in the list to jump directly to that security.

![Screenshot of TMX/CFMRC Browser]

**Figure 4. Searching for a security name.**

Searching the Name field is selected from the drop-down “Go to:” box on the menu bar. Partial or full text is then entered in the search box. A list of securities matching the entered text pops up allowing quick selection of the desired security.
Downloading data

Downloading data is done using the Save-to-File Wizard, a tool that quickly and easily allows you to build complex queries to select securities from the database. The wizard will lead you through a series of steps, each with a specific purpose. Start the wizard by selecting the “Save to File” option from the “File” menu.

Save-to-File Wizard

This wizard will lead you through the process of selecting the securities and data you would like to save.

Step 1 will help you select the securities you would like to save information about
Step 2 will help you select the data you would like to save for each selected security.
Step 3 helps you select the dates you would like information for.
Step 4 selects the output file.

All requested data for the selected securities over the selected dates will be saved to the designated output file as a tab-delimited list.

In Step 1, you will create a list of securities based on Tickers, another list based on Names, and a third list based on Nature of Business. You will then combine these lists in a variety of ways (e.g. in Ticker List but not in Name List) at the end of Step 1 to create a list of securities of interest.

Please press “Next” to continue or “Cancel” to return to the browser.

There are 11,513 securities in the current database.

Figure 5. The Save-to-File Wizard.

In Step 1, you build several lists of securities that you will combine in various ways to create the final list of securities you would like to download data for. There are four ways to select securities: i) from a file listing specific tickers and usage numbers; ii) filtering by ticker; iii) filtering by name and iv) filtering by nature of business. The wizard takes you through each method - you may use any, or all, of them.
Figure 6 shows the results of loading a list of tickers from a file (SampleTickerList.txt) containing the following lines:

```
! This is an example of a ticker list file for the TMX/CFMRC
! browser. Each line specifies one ticker and, optionally,
! a usage number. Lines beginning with ! or # are comments.
! If a ticker is not present in the database, it is ignored.
!
AAA 0
! Should find several ACs
AC
# and BAB 0
BAB
! BAC doesn't exist
BAC 1
```

Save-to-File Wizard

**Step 1 - List of securities to save**

Tickers from File

In this step, you will read a list of securities to include in, or exclude from, your output from a file. Each line in the file should specify a ticker followed by a space and a usage number. If the usage number is missing, all usages of the ticker will be added to the list. Lines beginning with ! or # are comments and will be completely ignored.

Tickers in the file that are not in the database will be ignored.

You may include multiple files by opening them one at a time.

**Ticker File**

[Select File] Z:\SampleTickerList.txt

<table>
<thead>
<tr>
<th>Ticker</th>
<th>Use</th>
<th>Name</th>
<th>Nature of Business</th>
</tr>
</thead>
<tbody>
<tr>
<td>AAA</td>
<td>0</td>
<td>ADASTRA MINERALS INC. U</td>
<td>MINERAL EXPL &amp; DEV</td>
</tr>
<tr>
<td>AC</td>
<td>0</td>
<td>ATLANTIC SUGAR REFINERIES LTD.</td>
<td></td>
</tr>
<tr>
<td>AC</td>
<td>1</td>
<td>AIR CANADA J</td>
<td>AIRLINE</td>
</tr>
<tr>
<td>AC</td>
<td>2</td>
<td>AIR CANADA VOTING AND VARIABLE V...</td>
<td>AIRLINE</td>
</tr>
<tr>
<td>BAB</td>
<td>0</td>
<td>BRITISH AIRWAYS PLC ADS</td>
<td>AIRLINE</td>
</tr>
</tbody>
</table>

Securities selected by File: 5

Figure 6. List of tickers from a file.
Save-to-File Wizard

Step 1a - Select securities to save  Filter by Ticker

In this step, you will create a list of securities to include in, or exclude from, your output by specifying criteria (filters) for your desired ticker symbols. Filter rules are chosen by selecting the rule from one of the two drop-down lists. Filter text (if any) is entered in the text box to the right of the filter rule. A security passes a filter if its ticker satisfies the rule given the text. Empty filter text matches any sequence of characters.

Any security that passes one filter (if "Or" is selected), or both filters (if "And" is selected), will be included in the displayed Ticker List.

Please press "Next" to continue, "Back" to go back to the previous step, or "Cancel" to return to the browser.

Ticker
Starts with:  And  Or  Contains:  

<table>
<thead>
<tr>
<th>Ticker</th>
<th>Use</th>
<th>Name</th>
<th>Nature of Business</th>
</tr>
</thead>
<tbody>
<tr>
<td>CMM</td>
<td></td>
<td>COMTERM INC</td>
<td></td>
</tr>
<tr>
<td>CMMC</td>
<td></td>
<td>COPPER MOUNTAIN MINING CORPORA...</td>
<td>MINERAL EXPL &amp; DEV</td>
</tr>
</tbody>
</table>

Securities selected by Ticker  2

Figure 7. Selecting securities by Ticker.
Save-to-File Wizard

**Step 1b - Select securities to save**

In this step, you will create a list of securities by specifying filters based on firm names in a manner similar to Step 1a.

As in Step 1a, empty filter text matches any sequence of characters and any security that passes one filter (if "Or" is selected), or both filters (if "And" is selected), will be included in the displayed Name List.

Please press "Next" to continue, "Back" to go back to the previous step, or "Cancel" to return to the browser.

**Name**

- Starts with: [ ]
- And [ ]
- Or [ ]
- Contains: [ ]

**Ticker** | **Use** | **Name** | **Nature of Business**
--- | --- | --- | ---
CA | 0 | CANADIAN AIRLINES CORPORATION N, | AIRLINE
CA.AA | 0 | CANADIAN AIRLINES CORPORATION N, | AIRLINE
CA.WT.R | 0 | CANADIAN AIRLINES CORPORATION R... | AIRLINE
CDF | 2 | CADILLAC FAIRVIEW CORPORATION | PROP ACQUIS & DEV
CDF.DB | 0 | CADILLAC FAIRVIEW CORPORATION 5... | PROP ACQUIS & DEV

Securities selected by Name: **13**

Figure 8. Selecting securities by Name.
### Save-to-File Wizard

**Step 1c - Select securities to save**  
Filter by Business

Now create a list of securities by specifying filters based on the firm's nature of business in a manner similar to Steps 1a and 1b.

Again, empty filter text matches any sequence of characters and any security that passes one filter (if "Or" is selected), or both filters (if "And" is selected), will be included in the displayed Business List.

Please press "Next" to continue, "Back" to go back to the previous step, or "Cancel" to return to the browser.

#### Business

Starts with:  
- AIRLINE

And Or 

Contains:  

<table>
<thead>
<tr>
<th>Ticker</th>
<th>Use</th>
<th>Name</th>
<th>Nature of Business</th>
</tr>
</thead>
<tbody>
<tr>
<td>AC</td>
<td>1</td>
<td>AIR CANADA J</td>
<td>AIRLINE</td>
</tr>
<tr>
<td>AC</td>
<td>2</td>
<td>AIR CANADA VOTING AND VARIABLE V...</td>
<td>AIRLINE</td>
</tr>
<tr>
<td>A.C.A</td>
<td>0</td>
<td>AIR CANADA CL 'A' NV J</td>
<td>AIRLINE</td>
</tr>
<tr>
<td>A.C.B</td>
<td>0</td>
<td>AIR CANADA CLASS 'B'</td>
<td>AIRLINE</td>
</tr>
<tr>
<td>A.C.D.B</td>
<td>0</td>
<td>AIR CANADA 8% DEBENTURES</td>
<td>AIRLINE</td>
</tr>
</tbody>
</table>

Securities selected by Business: 20

[Figure 9. Selecting securities by Nature of Business.](#)
In the final part of Step 1, you combine your security lists in any way you like to arrive at a list of securities to download data for. In Figure 10, any security in (((Files list) or (Ticker list)) and (Business list)) is selected. The result is three securities.
Save-to-File Wizard

Step 2 - Select data to save

Please select the data fields you would like to save.
Clicking "All" or "None" will select all or none, respectively, of the fields for a particular data type.
Data of each type (daily, monthly or price adjustments) will be saved to files that you specify in step 3.

<table>
<thead>
<tr>
<th>Daily Data</th>
</tr>
</thead>
<tbody>
<tr>
<td>✓ Opening Price</td>
</tr>
<tr>
<td>✓ Closing Price</td>
</tr>
<tr>
<td>✓ High</td>
</tr>
<tr>
<td>✓ Transactions</td>
</tr>
<tr>
<td>✓ Quotes</td>
</tr>
<tr>
<td>✓ Opening Bid</td>
</tr>
<tr>
<td>✓ Closing Bid</td>
</tr>
<tr>
<td>✓ Low</td>
</tr>
<tr>
<td>✓ Volume</td>
</tr>
<tr>
<td>✓ Quote Changes</td>
</tr>
<tr>
<td>✓ Opening Ask</td>
</tr>
<tr>
<td>✓ Closing Ask</td>
</tr>
<tr>
<td>✓ Return</td>
</tr>
<tr>
<td>◼ All</td>
</tr>
<tr>
<td>◼ None</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Monthly Data</th>
</tr>
</thead>
<tbody>
<tr>
<td>✓ Closing Price</td>
</tr>
<tr>
<td>✓ Earnings per Share</td>
</tr>
<tr>
<td>✓ Transactions</td>
</tr>
<tr>
<td>✓ Shares Outstanding</td>
</tr>
<tr>
<td>✓ Return</td>
</tr>
<tr>
<td>✓ Beta</td>
</tr>
<tr>
<td>✓ Volume</td>
</tr>
<tr>
<td>◼ All</td>
</tr>
<tr>
<td>◼ None</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Price Adjustments</th>
</tr>
</thead>
<tbody>
<tr>
<td>◼ Yes</td>
</tr>
<tr>
<td>◼ No</td>
</tr>
</tbody>
</table>

Price adjustment data, when selected, includes: the dividend amount, the dividend type flags and the ex-dividend date.

Figure 11. Selecting data fields to save.

Step 2 of the wizard allows you to select the data fields you would like to download for each security you have selected. Data of each type (daily, monthly and price adjustments) is saved to a separate file (see Figure 12). Files are saved as comma separated values (.csv files) with one header line, for easy loading into MS Excel and various statistics packages.
Save-to-File Wizard

Step 3 - Select dates and output files

Please specify the output files and dates for each type of data (daily, monthly or price adjustment) you have requested. Leaving From or To blank accepts the earliest and latest date, respectively.

Daily Data
From 19960105 To Database contains days from 19750102 to 20161230.

Monthly Data
From To 201407 Database contains months from 195001 to 201612.

Price Adjustments
Price Adjustment Output Z:\Sample-Adjustments.csv

Figure 12. Selecting dates and output files.

You must specify the output file for each type of data (daily, monthly or price adjustment) you have requested. This is done in Step 3.

You may also limit the date range downloaded by specifying dates. Blank dates default to the earlies (From) and latest (To) available in the database.
When you are ready, click “Finish” to create your output files.