

# Nasdaq Calypso FOW Integration Guide

Version 5.18.0

Revision 30.0 April 2025 Approved



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## **Document History**

Revision	Published	Summary of Changes
1.0	September 2015	First revision for version 1.0.1.
2.0	July 2016	Updates for version 1.1.3.
3.0	November 2018	Updates for version 2.4.0.
4.0	May 2019	Updates for version 2.2.12.
5.0	January 2020	Updates for version 2.4.2.
6.0	August 2020	Updates for version 2.4.3./
7.0	January 2021	Updates for version 2.2.13, 2.2.14, 2.4.4, 2.4.5, 2.4.6
8.0	June 2021	Updates for version 2.4.7.
9.0	July 2021	Updates for version 2.4.8, 2.4.9.
10.0	August 2021	Updates for version 3.0.0, 3.0.1, 2.4.10
11.0	September 2021	Updates for version 3.1.0
12.0	November 2021	Updates for version 3.2.0, 2.4.11
13.0	January 2022	Updates for version 2.4.12
		4.0.0, 4.0.1 - Technical release only – Version 17.0 compatibility
14.0	February 2022	Updates for version 3.3.0
15.0	March 2022	Updates for version 4.1.0, 4.2.0 (added EUREXContractDate), 3.4.0
16.0	May 2022	Updates for version 3.3.1, 4.3.0, 3.5.0



Revision	Published	Summary of Changes
17.0	June 2022	Updates for version 4.4.0
18.0	July 2022	Updates for version 3.1.1, 3.6.0, 4.5.0
19.0	August 2022	Updates for version 3.7.0, 3.7.1, 3.7.2, 4.6.0, 4.6.1, 4.6.2
20.0	September 2022	Updates for version 3.3.2, 3.3.3, 4.7.0, 3.8.0
21.0	October 2022	Updates for version 4.5.1
22.0	November 2022	Updates for version 4.8.0
		Also, release notes are moved to their own document
23.0	January 2023	Updates for version 4.9.0
24.0	November 2023	Updates for version 4.14.0
25.0	January 2024	Updates for version 5.7.0 (compatibility with version 18)
26.0	April 2024	Updates for version 5.10.0 – Enhanced lock feature for contract fields
27.0	May 2024	Updates for version 5.10.0 - Lock feature for contract fields being getting overridden
28.0	July 2024	Updates for version 5.12.0 – Added CascadeFrom mapping
29.0	August 2024	Updates for version 5.13.0 – Added DefaultStaticValue mapping
30.0	April 2025	Updates for version 5.18.0- Added FOW/ProductTypeAttributes mapping.

# This document describes the setup requirements to operate the Futures & Options World Interface.

(1) [NOTE: The Calypso License to use this Calypso Integration Module does not include a license for any third-party data services to which this module can interface. Clients are responsible for contracting with the appropriate third-party data service(s) prior to using this Calypso Integration Module]



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## Overview

The FOW Interface allows importing Future and Future Option contract definitions from FOW using a scheduled task.

## 1.1 Supported JDK Versions

Please refer to the Calypso Hardware and Software Recommendations Guide.

## 1.2 Supported Calypso Versions

Please refer to the Calypso Cumulative Release Notes for modules compatibility information.

## 1.3 Libraries Required

The FOW interface is dependent on the Calypso Data Uploader.



# Installation

## 2.1 Software Installation

The FOW interface is installed as part of the Calypso Installer when you select the "FOW Trade Data" interface:

Setup - Calypso 14.4.0.3-SNAPSHOT		
Select Components		
Which components should be installed?		
Select the components you want to install; clear the components you do not want to install. Click Next when		
🖃 🐨 🕼 Interfaces (Please consult with your Calypso Account Executive for licensing questions)		
🔄 📩 AcadiaSoft MarginSphere Interface		
📝 📩 ATEO LISA Middleware		
📝 📩 Bloomberg Data License		
🔲 📩 Bloomberg Fit		
🔲 📩 Bloomberg Realtime Market Data		
🔄 📩 Bloomberg TOMS/AIM Interfaces		
🔄 📩 Citco Fund Admin Interface		
🔽 📩 CLS Integration 🥥		
🔲 📩 Data Explorer Interface		
📝 📩 DS Match Interface		
🔲 📩 DTCC Interface		
🔲 📩 Eurex Clearing		
🔲 📩 Exchange Feed		
🔽 📩 FOW Trade Data		

Please refer to the Calypso Installation Guide for complete details on the Calypso Installer.

If you are installing a Calypso Upgrade package instead, the instructions are also in the Calypso Installation Guide.

### Database Upgrade

When you run Execute SQL as part of your installation, the FOW files will be already loaded. You just need to check "FOW" in addition to the checkboxes for your other modules and interfaces.



## 2.2 Property Files

If running the FOW Import process in the mode where you want the Scheduled Task to fetch the data files from an external source, as opposed to manually loading the file into a local file folder, the properties files below must be configured.

Add connectivity details in the file "<calypso home>/client/resources/calypso\_fow\_config.properties".

This file needs to be renamed from "calypso\_fow\_config.properties.sample" to "calypso\_fow\_config.properties".

```
FOW.URI=sftp://sftp.fowtradedata.com:22
FOW.username=calypso1
FOW.password=xyz
FOW.location=
```

Fow.location (optional): Location of the file on ftp server e.g. refdata so it will search in refdata directory for the file names specified in the schedule task.

Note that the values used for username and password are just examples and will be specific to your access details for the FTP site.

() Note: The values used for username and password are just examples and will be specific to your access details for the FTP site.

In addition, the file "<calypso home>/client/resources/gatewayservices.properties.sample" should be
renamed "<calypso home>/client/resources/gatewayservices.properties"

Copy the property and configuration files to <calypso home>/custom-extensions/custom-projects/custom-shared-lib/src/calypso/resources.

You will then need to deploy the files to your applications servers.

Please refer to the Calypso Installation Guide for details.



# Setup Requirements

## 3.1 Default Contract Underlyings

### 3.1.1 Default Contract Underlyings – Commodity, Equity, Equity Index

Calypso ETD products require a reference to an underlying asset in order to be successfully created in the database. This underlying is primarily used for physical delivery, so its specific details are not critical to Back Office processes such as IM/VM calculation, position management or reporting. As a backstop, the user should choose a given underlying product as their desired default, and add a definition and have that underlying selected as the underlying for the contract.

This logic applies to commodity, equity, and equity index products, and the 'CUSIP' Product Code is used to hold the expected value from the table below.

Asset Class	CUSIP Product Code Value
Commodity	DefaultCommodity
Equity	DefaultEquity
EquityIndex	DefaultEquityIndex

For example, the underlying below would be recognized as the default due to the value of "DefaultCommodity" in the CUSIP code field:

Commod	lity: USD/Default/	efault	
File Help Definition   Commodity Currency:	USD 💌	Name: Default Location: Defaul	t <u>*</u>
Settings	-	Risk Config	
Source:	Default	The second secon	t 💌
Quote Unit:	Default	Settlement Days     Physical: 0	Carbo D
Code:	CUSIP	DefaultCommodity	cash: ju
Type:	Commodity		
⊥ ×			Q
	Id	Commodity	/ 1
	7,	65 USD/BM&F Cotton/Sao Paulo	*
	7,	168 USD/BM&F Live Cattle/Aracatuba	
	7,	64 USD/BM&F Robusta Coffee/Vitoria	
	7,	63 USD/Brazilian Soybeans/Paranagua	



### 3.1.2 Default Contract Underlyings – FX

FX products use a different logic to populate the underlying currency pair on an FX future or ETO, as described in the order below.

- If the "ContractName" field in the reference data file provides a currency pair value in the format of XXX/YYY (for example EUR/USD) then find that currency pair in Calypso and use it as the underlying, else
- If the "ClearingExchangeTicker" field in the reference data file provides a currency pair value in the format of XXX/YYY (for example EUR/USD) then find that currency pair in Calypso and use it as the underlying, else use the currency pair value stored in the FOWDefaultCurrencyPair domain value (example screenshot below) as the underlying.

🔀 Domain Values			1. Million and an other
🗞 Reload 🔙 Save 🖏 Save All 🛛 🕱 Constraints	Setup		
Image: Powcarypsomapping. rypes         Image: Powcarypsomapping. rypes <td>0 0 🗆 v</td> <td>Value Name: <u>V</u>alue: <u>C</u>omment:</td> <td>FOWDefaultCurrencyPair EUR/USD</td>	0 0 🗆 v	Value Name: <u>V</u> alue: <u>C</u> omment:	FOWDefaultCurrencyPair EUR/USD

### 3.1.3 Default Contract Underlyings – Bond

Bond products do not need to reference a specific underlying product in Calypso, so we use the settings show below by default as the placeholder information when no specific underlying is mapped.

Details Underlying	
Name	Value
🗆 General	
Туре	Relative
Bond Type	UST
Bond Maturity	1D
Bond Coupon Rate	1

## 3.2 Mapping MIC Codes

Calypso Mapping supports Multiple MIC Codes in case of same Exchange Legal Entity.

Name = FOW/ExchangeMIC.

Interface Value = <Exchange legal entity>

Calypso Value = <Comma separated MIC codes>

Example:

Interface Value = EEX



Calypso Value = XEER, XPOT, XPSF, XEEO

## 3.3 Mapping Underlyings

Calypso Mapping can be used to identify the specific underlying products in Calypso based on the underlying information provided by the external system file, replacing the need for the defaulting behavior. For each asset class, the mapping process allows the user to identify 1) the header of the column from which to source the data in the reference data file and 2) the product code in Calypso used to match this value with.

For each asset class, a default underlying should be configured as per the preceding section to act as a placeholder in order to allow the system to successfully import the reference data, but if specific mappings are provided, the specific underlyings will be chosen.

### Underlying Bonds

The Underlying\_Column mapping defines the column used in the external system (FOW) to identify the Bond product.

Name:	FOW/Underlying_Column
Interface Value:	Bond
Calypso Value:	UNDL_ID_BB_UNIQUE
Reverse Default:	

The Underlying\_Code mapping defines the security code used in Calypso to identify the Bond product.

Name:	FOW/Underlying_Code
Interface Value:	Bond
Calypso Value:	BB_ID_BB_UNIQUE
Reverse Default:	

In summary the value of the column UNDL\_ID\_BB\_UNIQUE in the external system file is used to identify the bond with security code BB\_ID\_BB\_UNIQUE in Calypso.

### **Underlying Commodities**

Name = FOW/Underlying\_Code



Interface Value = Commodity Calypso Value = CUSIP Name = FOW/Underlying\_Column Interface Value = Commodity Calypso Value = CUSIP If no mapping is specified, the default commodity underlying is used.

### Underlying Rate Index for Future MM Contracts

Name = FOW/Underlying\_FutureMM Interface Value - <exchange>/<ISOMIC>/<ticker> Calypso Value = <rate index> Example: Name = FOW/UnderlyingFutureMM Interface Value - CBOT/XCBT/AXAXX Calypso Value = USD/LIBOR1W

## 3.4 Mapping Contract Attributes

### 3.4.1 AttributeNames

Attributes mapping is used to identify what columns in the external system file would go as attributes of the Contract object in Calypso.

Name:	FOW/AttributeNames
Interface Value:	ClearingExchangeTicker
Calypso Value:	ClearingExchangeTicker
Reverse Default:	

The Value of the column ClearingExchangeTicker will be saved as Contract attribute with name ClearingExchangeTicker on the Future/Future Option Contracts in Calypso.

1) Note: The name of the Calypso attribute does not need to match the external column name.



### 3.4.2 CascadeFrom

The following mapping allows setting the CascadeFrom attribute based on the contract name.

Name = FOW/AttributeStaticValue Interface Value = CascadeFrom/<contract name> Calypso Value = <CascadeFrom value> Example: InterfaceValue = CascadeFrom/XEER-1NBQ-F

Calypso Value = XEER-1NBY-F

In contract XEER-1NBQ-F, CascadeFrom attribute is set to XEER-1NBY-F

## 3.5 Mapping Prompt Month Symbols for Future Instruments

### Prompt Month from PromptMonth Field (default)

The FOW Prompt Month information is imported and stored on the individual future instruments in order to ensure that the contract month is named accurately. The FOW Prompt Month is given as a one letter code and a 4 digit year, such as Z2015 which would represent December according to the market standard month symbol mapping codes shown below.

#### Month Codes

Month	Month Code
January	F
February	G
March	н
April	J
May	к
June	М
July	N
August	Q
September	U
October	V
November	х
December	Z

These codes must be added to the FOW Mapping configuration, using the numerical month as the Calypso Value as shown below, for the Prompt Month to be successfully imported.



Z Calypso Mapping Window		
FOW	*	
AttributeNames		Name: FOW/PromptMonth
Delivery		Interface Value: F
Exercise Type     Evention     PremiumPaymentConvention		Calypso Value: 01
PromptMonth		Reverse Default:
₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩ ₩		<< Add
* K	Ξ	>> Remove
		Configure Interfaces
		Configure Types
- <del>2</del> v		Configure 1 ypes
Z X		

In addition, the user must be sure to have a "Prompt Month" Product Code available on the contracts in which to store this data as shown below in the Navigator>Configuration>Product>Code window.

2	Product C	ode Window	v				
	Name	PromptMonth	1	•	Ту	pe string	•
		🔲 Unique			Searchable		Mandatory
	Product	ALL					
	Name		Туре	Unique	Searchable	Mandatory	Product List
	DMB Serie		string	true	true	false	Bond
	INDEX_FAM	ILY	string	false	false	false	CDSIndex
	RED		string	false	false	false	CDSIndex
	INDEX_SUBR	FAMILY	string	false	false	false	CDSIndex
	INDEX_ACT	IVE_VERSION	string	false	false	false	CDSIndex
	PREV_RED_	INDEX	string	false	false	false	CDSIndex
	NEXT_RED_	INDEX	string	false	false	false	CDSIndex
	RED_PAIR		string	false	false	false	Bond
	IsPreferred		string	false	false	false	Bond
	SVN		string	false	true	false	ETO,ETOCommodity
	PromptMont	h	string	false	false	false	ALL
	PRODUCT_T	TEMPLATE	string	talse	talse	talse	Bond

### Prompt Month from EUREXcontractDate Field



You can use the EUREXContractDate field formatted as yyyyMMDD to populate the Prompt Month based on the following mapping:

Interface Name = FOW/PromptMonthColumn Interface Value = <Exchange Code>/<ISOMIC> Calypso Value = EUREXContractDate If the mapping is not present, the Prompt Month is taken from the PromptMonth field. Example: Interface Name = FOW/PromptMonthColumn Interface Value = EUREX/XEUR Calypso Value = EUREXContractDate In addition, the date format is updated based on the following mapping for futures: Interface Name = FOW/DateFormatFuture Interface Value = <Exchange Code>/<ISOMIC>/<Maturity Type> or simply <Maturity Type> Calypso Value = Daily or Monthly Example: Interface Name = FOW/DateFormatFuture Interface Value = EUREX/XEUR/B Calypso Value = Daily

The date format is updated based on the following mapping for future options: Interface Name = FOW/DateFormatOption Interface Value = <Exchange Code>/<ISOMIC>/<Maturity Type> or simply <Maturity Type> Calypso Value = Daily or Monthly Example: Interface Name = FOW/DateFormatOption Interface Value = EUREX/XEUR/B Calypso Value = Daily

### PromptMonth Update

The following mapping enables the update of PromptMonth for existing products.





Name = FOW/Translator Interface Value = UPDATE\_EXISTING\_PRODUCTS Calypso Value = Yes The update option only applies to the scheduled task FOW\_REFERENCE\_DATA\_IMPORT.

### Name Month = Expiry Date

Name = FOW/PromptMonthColumn

Interface Value = <product type>/<exchange>, <product> or <exchange>

Calypso Value = CONSTANT=Expiry Date

Example:

Interface Value = Future/EUREX/XEUR or Interface Value = Future or Interface Value = EUREX/XEUR

If the mapping is not present, Name Month is set to Prompt Month

## 3.6 Mapping Contract Types

Contract Types must also be mapped in order to associate a given contract to the correct product subtype in Calypso. The required configuration is shown in a table beneath the screenshot of the mapping window.

Z Calypso Mapping Window			_
Calypso Mapping Window	E	Name: Interface Value: Calypso Value: Reverse Default: << Add >> Remove Configure Interfaces Configure Types	FOW/ContractType A Commodity
	-		



FOW Column	Column Value	Calypso Value
ContractType	A (Agricultural)	Commodity
ContractType	B (Bond Long Coupon)	Bond
ContractType	C (Currency)	FX
ContractType	E (Energy)	Commodity
ContractType	M (Metals)	Commodity
ContractType	Q (Equity)	Equity
ContractType	R (Bond Short Coupon)	MM
ContractType	S (Soft)	Commodity
ContractType	Х	Equity Index
ContractType	0	Commodity

## 3.7 Mapping ProductType Attribute

You can map the ProductType attribute using the following mapping:

Name = FOW/ProductTypeAttributes

Interface Value = <ISOMIC>/<contract type>

Calypso Value = <ProductType attribute value>

Example:

Name = FOW/ProductTypeAttributes

Interface Value = XEUR/Q

Calypso Value = OSTK

It defaults to the contract type otherwise.

## 3.8 Mapping Delivery Types

Cash or Physical delivery for futures and options is designated by the code in the FOW Delivery column. These codes need to be mapped under the FOW/Delivery node as shown below.



Zalypso Mapping Window		_
₩ <b>8</b>		
	Name:	FOW/Delivery
I	Interface Value:	С
	Calypso Value:	Cash
R	Reverse Default:	
→ S → X		
Delivery	<< Add	
- ₩ F	>> Remove	_
· · · · · · · · · · · · · · · · · · ·	 Configure Interfaces	

FOW Column	Column Value	Calypso Value
Delivery	С	Cash
Delivery	F	Physical (Delivers into Future)
Delivery	Ρ	Physical (Delivers into Underlying)

## 3.9 Mapping Exercise Types

American or European exercise for options is designated by the code in the FOW ExerciseType column. These codes need to be mapped under the FOW/ExerciseType node as shown below.

Calypso Mapping Window	
Calypso Mapping Window	Name:       FOW/ExerciseType         Interface Value:       A         Calypso Value:       American         Reverse Default:       Image: Calypso Value:         << Add       >> Remove
N N	Configure Interfaces



FOW Column	Column Value	Calypso Value
ExerciseType	А	American
ExerciseType	E	European
ExerciseType	Ν	Asian

## 3.10 Mapping Premium Payment Types

Premium-paid or Premium-held options are identified by the FOW PremiumPayment column. To set these values correctly on the products, the following mapping is necessary under the FOW/PremiumPaymentConvention node.

Z Calypso Mapping Window			
		Name: Interface Value:	FOW/PremiumPaymentConvention
G S S Delivery		Calypso Value: Reverse Default:	Conventional
¥ C ¥ F ¥ P ⊟ ExerciseType		<< Add >> Remove	
	=	Configure Interfaces Configure Types	

FOW Column	Column Value	Calypso Value
PremiumPayment	Default	Conventional
PremiumPayment	S	VariationMargined
PremiumPayment	U	Conventional

## 3.11 Mapping Number of Contracts

You can configure the maximum number of contracts to be displayed using the following mapping:



Name = FOW/NumberOfContracts

Interface Value = <product type ETO, Future or FutureOption>

Calypso Value = <maximum number of contracts>

If the number of contracts in the file is below the maximum number of contracts, then the number of contracts in the file is used. Otherwise, the maximum number of contracts is used.

If there is no mapping, the number of contracts in the file is used.

## 3.12 Mapping Clearing Exchange Ticker

You can use the following mappings to determine the clearing exchange ticker.

Name = FOW/FutureSymbolTranslator and/or Name = FOW/OptionSymbolTranslator.

Interface Value = <MIC code>/<Ticker>

Calypso Value = <Ticker>

Examples:



## 3.13 Additional Fields - No Mapping Required

Other contract fields are populated through the design of the interface without the need for user mapping. These are described in this section.

Calypso Field	FOW Column	Population Logic
Tick Size	TickSize	Equal to the inverse of the value in the TickSize column
Contract Size	NumericContractSize	Equal to the value in the NumericContractSize column
Tick Value	TickValue	Equal to the value in the TickValue column
Minimum Move (Ticks)	TickSize	Equal to the value in the TickSize column



Calypso Field	FOW Column	Population Logic
Quote Decimals	TickSize	Equal to the number of significant digits in the TickSize value
Quote Type	MinorUnit	Y=PriceC
		N=Price
		Default is Price if not set.

## 3.14 Cabinet Options

Cabinet options are options that have fallen deep enough out of the money that the exchanges which support them allow for trading and settlement at prices below the standard minimum price fluctuation. Cabinet options are only used to close out open positions that have almost no chance of being exercised. In some cases, rather than providing the actual price of the option trade, an interface will send the price of an option trade as '99999' or something similar to designate that the trade was a 'cabinet trade'. In order to correctly capture the traded price in this scenario, we use the value stored in the Future Option or ETO attribute 'CabinetPrice' to determine the price. If an option settlement price is identified as a cabinet price, but the contract does not have a value in the Cabinet Price attribute, the logic should reference the contract's Minimum Move (Ticks) field, which is the minimum allowable price in standard trading, and use its value to populate the closing quote.

Z Calypso Mapping Window		x
Interface Mappings		
	Name: FOW/AttributeNames	
ETD	Interface Value: CabinetPrice	
FOW	Calypso Value: CabinetPrice	
CabinetPrice	Reverse Default:	

To populate this value when importing contracts through the FOW interface, we map this attribute to the CabinetPrice column in FOW and the value will be imported if populated.

FOW Stored Attribute:



AA	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL	AM
TickSize	TickValue	TickNumerator	TickDenominator	PercentageIndicator	ACN	MaturityType	STDToGMT	DSTToGMT	DSTStart	DSTEnd	UnderlyingSymbol	CabinetPrice
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13		0.0025
0.05	5	5	100	N	500	S	0	1	2.01603E+13	2.0151E+13	1	0.0025

### Calypso Result:

🔢 Clear   🕱 Domain Setup 🚸 Reload Attributes (Domain)				
Name	Value			
ACN	500			
Cabinet Price	0.0025			
ClearingExchangeTicker	Т			
ContractCode	LIFFE42			
ContractLongName	Feed Wheat			
DateFormat				
ElectronicExchangeTicker	т			
PremiumPaymentConvention	VariationMargined			
Quote Decimals	2			
UnderlyingSymbol				

When capturing a Cabinet Option trade, either manually or from an interface, we populate the CabinetType attribute of the trade with one of the values below.

Fixed – When the Trade Price is equal to the value in the CabinetPrice attribute

Variable - When the cabinet price is given in terms of the total premium, rather than the price per lot

Zero – When the option price is given as zero, and the CabinetPrice attribute is used to populate the price field

## 3.15 Mapping for Corporate Actions

The following mappings apply to corporate actions.

You can configure the swift code specific column mapping as below. You can configure the column value to pick up value from the file or a constant value.



Name:	FOWCA/SPLF.ColumnMapping
Interface Value:	ANNOUNCEMENT_DATE
Calypso Value:	date10
Reverse Default:	
Name:	FOWCA/DVCA.ColumnMapping
Interface Value:	BY_TRADE_DATE_B
Calypso Value:	CONSTANT=TRUE
Reverse Default:	

Configure CA Attributes specific to Swift code as below.

Name:	FOWCA/SPLF.CAAttributes
Interface Value:	Adjustment Factor
Calypso Value:	RatioNew
Reverse Default:	
Name:	FOWCA/DVCA.CAAttributes
Name: Interface Value:	FOWCA/DVCA.CAAttributes Adjustment Factor
Name: Interface Value: Calypso Value:	FOWCA/DVCA.CAAttributes Adjustment Factor CONSTANT=1

Configure DateFormat as below. It can be at set as <swift code>.<field>

Name:	FOWCA/DateFormat
Interface Value:	SPLF.ANNOUNCEMENT_DATE
Calypso Value:	ууууMMdd
Reverse Default:	
-ield level <field< td=""><td> &gt;</td></field<>	>

Name:	FOWCA/DateFormat
Interface Value:	EX_DATE
Calypso Value:	ууууMMdd
Reverse Default:	

Generic level





Name:	FOWCA/DateFormat
Interface Value:	DATE_FORMAT
Calypso Value:	dd-MM-уууу
Reverse Default:	

## 3.16 Locking Contract Fields using Calypso Mapping

The following mappings allow locking contract fields so that the information is not overwritten when uploading FOW files.

This can be applied to the following fields:

Future contract	Future Option contract	ETO contract
Туре	Туре	Strike Quote Type
Quote Decimals	Quote Decimals	Tick Value
Is Contract Size Variable	Exercise Type	Minimum move(ticks)
Contract Size	AutoExercise	Contract Size
Settle Type	Settle Type Option	Exercise Type
Last CCP Date lag	Is Contract Size Variable	AutoExercise
Long Name	Contract Size	Last Trading Time
Tick Size	Settle Type	Last Exercise Time
Minimum move(ticks)	Last CCP Date lag	Last Trade Rule
Tick Value	Long Name	Last Exercise Rule
Holidays	Premium Payment Convention	Expiration Rule
Last Trading Time	Tick Size	Holidays
Daylight Saving Time	Minimum move(ticks)	Prem pmt conv
Expiration Date Schedule	Tick Value	Quote Decimals
Last Trade Date Schedule	Holidays	Settle Type
First Delivery Date Schedule	Last Trading Time	



Future contract	Future Option contract	ETO contract
First Delivery Use Prev Date	Expiration Date Schedule	
Last Delivery Date Schedule	Last Trade Date Schedule	
Last Delivery Use Prev Date	First Delivery Date Schedule	
First Notification Date Schedule	First Delivery Use Prev Date	
First Notification Use Prev Date	Last Delivery Date Schedule	
Last Notification Date Schedule	Last Delivery Use Prev Date	

### Locking Field Updates for all Exchanges

Name = FOW/LockOverrideDetailTab Interface Value = <field> Calypso Vale = Yes

Note:

If there is no mapping under FOW/LockOverrideDetailTab, the field will be overwritten upon upload.

If there is a mapping under FOW/LockOverrideDetailTab and Calypso Value = Yes, the field will be locked and will not be overwritten upon upload

If there is a mapping under FOW/LockOverrideDetailTab and Calypso Value = No or not set, the field will be overwritten upon upload

#### Example:



### Locking Field Updates by Exchange

Name = FOW/LockOverrideDetailTab

Interface Value = <exchange>/<ISOMIC>/<field>

Calypso Value = Yes





### Example:

Name:	FOW/LockOverrideDetailTab
Interface Value:	EEX/XEER/Is Contract Size Variable
Calypso Value:	Yes

### Locking Field Updates by Product and Exchange

Name = FOW/LockOverrideDetailTab

Interface Value = <product>/<exchange>/<ISOMIC>/<field>

Calypso Value = Yes

<product> can be Future or Option.

Example:

Name:	FOW/LockOverrideDetailTab
Interface Value:	Future/EEX/XEER/ATBM/Is Contract Size Variable
Calypso Value:	Yes

### 1 Notes:

- If there is no mapping provided in Calypso under "Calypso Mapping Window - FOW/LockOverrideDetailTab" then the current behavior should incorporate.

- Exchange specific mapping is applicable when user mentions Exchange/ ISOMIC codes in interface value. If these values are missing, then it will be treated as a generic mapping for the respective field.

- Product specific mapping is applicable when user mentions Future or Option/Exchange/ ISOMIC/ClearingExchangeTicker codes in interface value. If these values are missing, then it will be treated as a generic mapping for the respective field.

- If "Create/Update" field value is selected as "UPDATE" under "Task Attributes" while running schedule task to upload FOW file, then above-mentioned mappings need to be considered prior to update the field values.

- If "Create/Update" field value is selected as "CREATE" under "Task Attributes" while running schedule task to upload FOW file, then mappings will be applicable only while updating existing product details and it will not be applicable for new products.



- If Create/Update field value is selected as "MIGRATION\_UPDATE" or "UPDATE\_DATES" under "Task Attributes" while running schedule task to upload FOW file, then the system should behave as per current process.

- The above mappings also applicable when FOW file is uploaded through the Data Uploader GUI and through Clearing Dashboard.

## 3.17 Setting Default Values by Contract

You can use the following mapping to set default values based on the contract name:

Name = FOW/DefaultStaticValue

Interface Value = <field name>/<contract name>

Calypso Value = <default field value>

This can be used for the following fields.

Future Contracts: Type, Currency, Quote Type, Quote Decimals, Is Contract Size Variable, Contract Size, Settle Type, Negative Price Liquidation, Future Name Month, Last CCP Date Lag, Tick Type, Tick Size, Minimum move, Tick Value, Nominal Calculator, Holidays, Last Trading Time, Daylight Saving Time

Future Option Contracts: Type, Currency, Quote Type, Quote Decimals, Exercise Type, AutoExercise, Settle Type Option, Underlying Exchange, Underlying Name, Underlying Currency, Underlying Dates, Future Option Name Month, Premium Payment Convention. Tick Type, Tick Size, Minimum move, Tick Vale, Date Format, Last Trading Time, Time Zone

ETO Contracts: Type, Currency, Quote Type, Strike Quote Type, Tick Value, Minimum move, Contract Size, Exercise Type, Last Trade Time, Last Exercise Time, Time Zone, Exercise Settlement Lag, Trade Settlement Lag, Holidays, Premium Payment Convention, Quote Decimals, Settle Type, Underlying, Name Month

Example:

Name = FOW/DefaultStaticValue

Interface Value = Type/XSFE-IR02-F

Calypso Value = MM

Upon import, the field "Type" will be set to MM for the XSFE-IR02-F contract.



# Importing Contracts and Corporate Actions

## 4.1 Define Scheduled Task for Importing Contracts and Corporate Actions

Create a schedule task of type FOW\_REFERENCE\_DATA\_IMPORT.

Task Description	
Task Type: FOW_	REFERENCE_DATA_IMPORT
External Reference: Listed	contracts import
Comments:	
Description:	
Execution Parameters	
Attempts: 1 R	etry After: 0 minutes Expected Execution Time (SLA):
JVM Settings: -Xms512m ->	Kmx1024m
Log Settings:	
Tack Natification Options	
Send Emails Publ	ish Business Events To User: V
Common Attributes	
Task ID	
Processing Org	CMF_1
Trade Filter	
Filter Set	
Pricing Environment	OFFICIAL
Timezone	America/Los_Angeles
Valuation Time Hour	
Valuation Time Minute	
Undo Time Hour	0
Undo Time Minute	0
Valuation Date Offset	
From Days	0
To Days	0
Pricer Measures	
Business Holidays	
Task Attributes	
Source	FOW
Mode	Download & Import
File Name	calypso_20220731.zip
Import/Download Folder	C:\calypso\fow
Create/Update	UPDATE_DATES
Migration Update Options	PROMPT_MONTH_AND_UNDERLYING_ADD_MONTHS
CAEvents	

You should select a processing organization (clearing broker), a pricing environment to source the closing prices, and the time zone of the clearing broker.

The task attributes are described below.



### Source

Select FOW to import contracts or FOWCA to import corporate actions.

### Mode

You can select:

- Download & Import: In this mode, when the scheduled task is executed, it will connect to FOW, and download the file to the folder specified in Import/Download Folder. It will then import the content of the file using the Data Uploader.
- Download: When the scheduled task is executed with this mode, it will connect to FOW, and download the file to the folder specified in Import/Download Folder.
- Import: When the scheduled task is executed with this mode, it will import the content of the already downloaded file using the Data Uploader.

### File Name

Valid file names which should be downloaded from FOW. Below actions are performed based on the mode selected.

File name is optional. Leaving this field blank will process (Download and Import) calypso\_yyyyddmm file for the date on which the scheduled task is run. Otherwise, you can indicate a specific file's name to process.

Allowed formats are archives and csv. Only a single file can be processed per run, single value.

- Download: If File Name is specified, it will only download the specified files from the "FOW.location" parameter (Multiple Files can be specified with comma separator).
- Import: If File Name specified, it will upload specified file from Import/Download Folder (Multiple Files can be specified with comma separator).
- Download & Import: If this mode is selected then first files are downloaded and then imported into the Calypso.

### Import/Download Folder

Import/Download folder is optional. If mode,

- Download: This attribute points to a destination folder (the file downloaded will be stored here.)
- Import: This attribute points to a source folder (the file containing the contracts to import must be located here).
- Download & Import: This folder will be used as both the destination of the downloaded file as well as the source for the data to import.
- If no input provided then it will use the default directory from user defaults, single value.

### Create/Update



Create/update is mandatory. If value selected,

- CREATE: It will create missing contracts, update existing ones, including date schedules (and maturities, when applicable).
- MIGRATION\_UPDATE: Either update contract attributes or expiration date schedules
- UPDATE: Skip missing contracts, update existing ones, including date schedules (and maturities when applicable).
- UPDATE\_DATES: Skip missing contracts, update existing ones, including date schedules (and maturities when applicable).

### Migration Update Options

Migration update option is optional. If value selected,

- This option is applicable only if create/update = MIGRATION\_UPDATE.
- If migration update options is contract attributes, only empty attributes on contract will be updated without touching other fields on the contract.
- If migration update option is prompt month and underlying add months, comment section in the expiration date schedule will be updated along with future option name month and underlying dates.

### CAEvents

Only applies if Source = FOWCA.

You can select specific CA events or ALL.

See Corporate Actions for complete details.

### 4.1.1 Scheduled Task Behavior

The scheduled task imports the files provided daily by FOW Trade Data. Running the task will result in the update of contracts where there is new information but will not impact contracts where there is no delta from the previous day's file.

The scheduled task will log all contract imports that fail, giving a short description of the reason for failure, so that the user can debug any issues. It also generates exception tasks upon failure.

The task can be run by importing a file that contains any number of individual exchanges. There is currently no filtering available to allow the import of a partial file.

### 4.1.2 Known Gaps

The FOW interface has not been implemented in a way that supports the proper definition of every product contained in the Trade Data file. Some gaps do remain, some of which can be overcome by manual enrichment of the Trade Data file, and some which require manual editing of the contract in Calypso. These include:



- Import of future option contracts where the underlying future contract does not have the same contract name as the option. For example, Eurodollar mid-curve options.
- Import of Variable Tick Size Electricity Contracts
- Import of Daily LME Forward Contracts
- Balance of the Month (BOM) Futures

## 4.2 Importing Contracts by Exchange

The scheduled task FOW\_FILE\_SPLITTER splits the EuroMoneyTradeDATA file into multiple files by exchange.

- Task Description								
Task T	ype:	FOW_FILE_SPLITTER		~				
External Refere	nce:	FOW_FILE_SPLITTER						
Comme	ents:	FOW_FILE_SPLITTER						
Descrip	tion:	FOW FILE SPLITTER						
Execution Paramet	ers							
Attempts:	1	Retry After: 0 m	inutes Expected	Execution Time (SLA): 5 minutes				
JVM Settings:	-Xms	512m -Xmx10g						
Log Settings:								
Task Notification O	ptions							
Send Email	s [	Publish Business Events	Fo User:	$\checkmark$				
Common Attr	ibute	S						
Task ID				89620				
Processing Org	]			SETCLEAR				
Trade Filter								
Filter Set								
Pricing Environ	ment			ETD Pricing Evrnmt				
Timezone				IST				
Valuation Time	Hour			23				
Valuation Time	e Minu	te		59				
Undo Time Hou	ur			0				
Undo Time Min	iute			0				
Valuation Date	Offse	t						
From Days				0				
To Days	-			U				
Pricer Measure	s							
Business Holida	ays							
Task Attribut File Name	es							
The Name				Calypsu_20221208.21p Cullicare/ Brathamagh Bathare/ CD/ Cleaning/ reference. date/ 5014/ Terrut Sila				
Input Folder				C: \Users\FrathamesnPathare\CD\Clearing\reference-data\FOW Input File				
Output Folder				C:\Users\FrathameshPathare\CD\Clearing\reference-data\\${date}				
Include Market				All				

The task attributes are described below.

### File Name

Enter source file name.



### **Input Folder**

Enter Source file path.

### **Output Folder**

Enter the Path from where the output files are saved. The default path is "<user home>\Calypso\clearing\reference-data\yyyyMMDD".

### **Include Market**

You can choose:

- All All available market places in the EuroMoneyTradeDATA file are split into multiple files by exchange.
- Onboarded The Legal Entity with role Marketplace is linked with MIC code and clearing house for those markets.

**NOTE**: In case of large files, you need to increase the memory of the scheduler – Recommended setting: -calypso.scheduler.memory=15F

### Sample EuroMoneyTradeDATA file

I	> This PC > Local Disk (C;) > Users > PrathameshPathare > CD > Clearing > reference-data > FOW Input File >											
	Name	Date modified	Туре	Size								
s	🚊 calypso_20221208.zip	04-01-2023 22:26	Compressed (zipp	38 KB								

Sample output files



>	This PC → Lo	ocal Disk (C:) 👌 Users 👌 Pratha	meshPathare > CD > Cle	aring > reference-dat	a > 20230104
Na	me		Date modified	Туре	Size
Na	exchange_D	GCX_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	78 KB
	exchange_D	GCX_20230104.zip	04-01-2023 22:08	Compressed (zipp	5 KB
Xà	exchange_IFI	LO_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	93 KB
	exchange_IFI	LO_20230104.zip	04-01-2023 22:08	Compressed (zipp	6 KB
Xà	exchange_X0	CBT_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	20 KB
	exchange_X0	CBT_20230104.zip	04-01-2023 22:08	Compressed (zipp	3 KB
Xà	exchange_X0	CME_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	59 KB
	exchange_X0	CME_20230104.zip	04-01-2023 22:08	Compressed (zipp	5 KB
Xà	exchange_XE	ER_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	72 KB
	exchange_XE	ER_20230104.zip	04-01-2023 22:08	Compressed (zipp	6 KB
Xà	exchange_XE	EUR_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	58 KB
	exchange_XE	EUR_20230104.zip	04-01-2023 22:08	Compressed (zipp	5 KB
Xà	exchange_Xk	(AR_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	79 KB
	exchange_Xk	KAR_20230104.zip	04-01-2023 22:08	Compressed (zipp	4 KB
Xà	exchange_XL	.ME_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	109 KB
	exchange_XL	.ME_20230104.zip	04-01-2023 22:08	Compressed (zipp	8 KB
Xà	exchange_XM	NSE_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	31 KB
	exchange_XN	NSE_20230104.zip	04-01-2023 22:08	Compressed (zipp	3 KB
Xà	exchange_XN	NYM_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	61 KB
	exchange_XN	NYM_20230104.zip	04-01-2023 22:08	Compressed (zipp	5 KB
Xà	exchange_XS	SFE_20230104.csv	04-01-2023 22:08	Microsoft Excel Co	10 KB
	exchange XS	SFE 20230104.zip	04-01-2023 22:08	Compressed (zipp	2 KB

You can then import the files as needed to create the contracts.



## **Corporate Actions**

This section aims to describe Special Dividend, Share Split & Spinoff corporate action event creation on listed products (ETO) by utilizing the Euromoney data file, imported through Data Uploader and scheduled task.

All field mapping & combination of multiple fields and values Logic should be handled through Calypso Mapping.

## 5.1 Corporate Action Rule

### Spinoff

In Corporate Action Rule window, you need to select the following details for Spinoff event and save it.

Corporate Action Rules		~	_	×
CARules Help				
Selection CA Rule Id 4001	CA Type SOFF V Excha	nge ANY V Currency	ANY ~	
Product Type ETOEquity	Sub Type ANY V Underlying T	ype Equity  V Application Date	EX-DATE ~	
Adjustment	Π	Operator	Rounding Decimals	
Action ADJUST ~	Default Rule 🗹	CONTRACTSIZE V DIVIDE V	NEAREST V 4	
Factor MANUAL V	Decimals 0 💌 Pay lag 0 👻	STRIKE V MULTIPLY V	NEAREST V 2	
MDE Roll FOLLOWING ~	Special Dividend Cash Only	NONE ~ NONE ~	NONE V 0 ×	
Q,- Save	Save As New	Remove Clear		

- CA Type SOFF
- Exchange ANY
- Currency ANY
- Product type ETOEquity
- Sub Type ANY
- Underlying Type Equity
- Application date EX-DATE
- Action ADJUST
- Default Rule box checked.
- Factor MANUAL
- Decimals 0
- CONTRACTSIZE-DIVIDE-NEAREST-4
- STRIKE-MULTIPLY-NEAREST-2

### **Special Dividend**



In Corporate Action Rule window, you need to select the following details for Special Dividend event and save it.

🔏 Corporate Action F	Rules							_	×
CARules Help									
Selection	001			Turker a ANN	0	AND			
CA Rule Id 3	001	CA Type DVCA	~	Exchange AINY	<ul> <li>Currenc</li> </ul>		~		
Product Type E	TOEquity ~	Sub Type ANY	✓ Under	ying Type Equity	<ul> <li>Application Dat</li> </ul>	EX-DATE	~		
Adjustment									
Aujustinene					Operator	Rounding	Decimals		
Action	ADJUST	✓ Default Rule		NONE	V NONE V	NONE ~	0 🔹		
Factor	Div Rate	V Decimals 0	◆ Pay lag 0 ÷	STRIKE	✓ SUBTRACT ✓	NEAREST V	6 🜩		
MDE Roll	FOLLOWING	✓ Special Dividend	Cash Only	NONE	✓ NONE ✓	NONE	0		
Q	Sa	ave Save	As New	Remove	Clear				

- CA Type DVCA
- Exchange ANY
- Currency ANY
- Product type ETOEquity
- Sub Type ANY
- Underlying Type Equity
- Application date EX-DATE
- Action ADJUST
- Default Rule box checked.
- Special Dividend box checked.
- Factor Div Rate
- Decimals 0
- STRIKE-SUBTRACT-NEAREST-6

### Share Split

In Corporate Action Rule window, user need to select the following details for Share Split event and save it.

🔀 Corporate Action Ru	ules					—	×
CARules Help							
Selection CA Rule Id 100	02	CA Type SPLF  V Exchar	nge ANY ~	Currency	ANY	~	
Product Type ET	OEquity ~	Sub Type ANY Vunderlying Ty	ype Equity ~	Application Date	EX-DATE	~	
Adjustment		Π		Operator	Rounding	Decimals	
Action	ADJUST 🗸	Default Rule 🗹	CONTRACTSIZE ~	MULTIPLY V	NONE ~	2 🔦	
Factor		Decimals 0 - Pay lag 0 -	STRIKE V	DIVIDE ~	NONE ~	2 🛉	
MDE Roll	FOLLOWING	Special Dividend Cash Only	NONE ~	NONE ~	NONE ~	0 🔺	
Q	Save	Save As New	Remove	Clear			

CA Type – SPLF



- Exchange ANY
- Currency ANY
- Product type ETOEquity
- Sub Type ANY
- Underlying Type Equity
- Application date EX-DATE
- Action ADJUST
- Factor Theoretical
- Default Rule box checked.
- Decimals 0
- CONTRACTSIZE-MULTIPLY-NONE-2
- STRIKE-DIVIDE-NONE-2

## 5.2 Calypso Mapping for CA Events

Following is the calypso mapping, which is required to process the Special Dividend, Share Split & Spinoff.

Interface Name	Type Name	CA Event	Interface value	Calypso Value
FOWCA	CAAttributes	Common	Theoretical Dilution Factor	RatioNew
FOWCA	CAAttributes	DVCA	Theoretical Dilution Factor	CONSTANT=1
FOWCA	CAAttributes	DVCA	Adjustment Factor	CONSTANT=1
FOWCA	CAAttributes	DVCA	Declared Rate	CONSTANT=0
FOWCA	CAAttributes	DVCA	Dividend Type	CONSTANT=SPEC
FOWCA	CAAttributes	DVCA	Fully Franked Rate	CONSTANT=0
FOWCA	CAAttributes	DVCA	Rate Type#Payment Gross Rate	CONSTANT=ACTU
FOWCA	CAAttributes	DVCA	Rate Type#Payment Net Rate	CONSTANT=ACTU
FOWCA	ColumnMapping	Common	BY_TRADE_DATE_B	CONSTANT=TRUE
FOWCA	ColumnMapping	Common	CURRENCY	pvcurrency
FOWCA	ColumnMapping	Common	EVENT_CHOICE	CONSTANT=MAND
FOWCA	ColumnMapping	Common	EX_DATE	date1
FOWCA	ColumnMapping	SOFF	MODEL	CONSTANT=SPINOFF
FOWCA	ColumnMapping	SPLF	MODEL	CONSTANT=TRANSFORMATION



Interface Name	Type Name	CA Event	Interface value	Calypso Value
FOWCA	ColumnMapping	DVCA	MODEL	CONSTANT=CASH
FOWCA	ColumnMapping	DVCA	AMOUNT	rate1
FOWCA	ColumnMapping	DVCA	ANNOUNCEMENT_DATE	date10
FOWCA	ColumnMapping	DVCA	EX_DATE	EffectiveDate
FOWCA	ColumnMapping	DVCA	SUB_TYPE	CONSTANT=DIVIDEND
FOWCA	ColumnMapping	SPLF	SUB_TYPE	CONSTANT=SPLIT
FOWCA	ColumnMapping	DVCA	SWIFT_EVENT_OPTION	CONSTANT=CASH
FOWCA	ColumnMapping	Common	PAYMENT_DATE	date3
FOWCA	ColumnMapping	Common	NEW_RATIO	RatioNew
FOWCA	ColumnMapping	Common	PRODUCT_CODE_TYPE	CONSTANT=ISIN
FOWCA	ColumnMapping	Common	PRODUCT_CODE_VALUE	UnderlyingISIN
FOWCA	ColumnMapping	Common	RECORD_DATE	date2
FOWCA	ColumnMapping	SOFF	SUB_TYPE	CONSTANT=SPINOFF
FOWCA	ColumnMapping	SOFF	SECURITY_PRODUCT_CODE_VALUE	To ISIN
FOWCA	ColumnMapping	Common	SWIFT_EVENT_OPTION	CONSTANT=SECU
FOWCA	DateFormat	Common	SOFF.ANNOUNCEMENT_DATE	yyyyMMdd
FOWCA	CAAttributes	Common	Adjustment Factor	RatioNew
FOWCA	ColumnMapping	Common	ANNOUNCEMENT_DATE	EffectiveDate
FOWCA	ColumnMapping	Common	OLD_RATIO	RatioOld
FOWCA	ColumnMapping	Common	RECORD_DATE_INCLUSIVE_B	CONSTANT=TRUE
FOWCA	ColumnMapping	SOFF	SECURITY_PRODUCT_CODE_TYPE	CONSTANT=ISIN
FOWCA	ColumnMapping	Common	SWIFT_CODE	Subject
FOWCA	DateFormat	Common	DATE_FORMAT	dd/MM/yyyy
FOWCA	DateFormat	Common	EX_DATE	yyyyMMdd
FOWCA	DateFormat	SPLF	SPLF.ANNOUNCEMENT_DATE	yyyyMMdd
FOWCA	SWIFT_CODE	DVCA	Special Dividend	DVCA
FOWCA	SWIFT_CODE	SPLF	Share Split	SPLF



Interface Name	Type Name	CA Event	Interface value	Calypso Value
FOWCA	SOFF.ColumnMapping	SOFF	SECURITY_PRODUCT_CODE_TYPE	CONSTANT=ISIN
FOWCA	SOFF.ColumnMapping	SOFF	SECURITY_PRODUCT_CODE_VALUE	To ISIN
FOWCA	SWIFT_CODE	SOFF	Spin Off	SOFF

## 5.3 Processing CA Events through Data Uploader

### Euromoney trade data file

You should have FOW CA event file which is received from Euromoney trade data.

### Data Uploader Details

Select the following details and upload the FOW csv file to create the Special Dividend, Share Split & Spinoff event.

- Source FOWCA
- Format CSV
- Select File/Folder user define.

📕 Data Uploa	ader: FOWCA - CSV										- 0	×
Uploader Ut	ilities											
Source:	FOWCA	✓ Format:	CSV	✓ Select File	/Folder C:\Us	ers\MithunGupta\Corpo	rate action\Special Divid	lend_Stock Spli	t_Spin Off_CA Test .csv	🤄 Refresh	🛃 Upload	
Persist Message:	None	~										
Special Divi	idend_Stock Split_	pin Off_CA Test .	csv x									
O - Filter Data												
age miller butta		1			_							_
UploadStatus	ExchangeCode	ContractCode	ContractName	FutureOrOption	EventId	EventCode	EventDescription	MIC	EffectiveDate	<ul> <li>Upload Field</li> </ul>	Value	
Success	A SX D	A SX3976	OZ Minerals Li	0	210384	DMRGR	Demerger	XASX	20231123	ExchangeCode	ASX D	^
Success	ENX-MON	ENX-FR3690	Veolia Environne	0	210444	SD	Sub Division	XMON	20231123	ContractCode	ASX3976	
Success	EUREX	EUREX8916	Cellnex Telecom SA	0	200847	DIV	Dividend	XEUR	20231123	ContractName	OZ Minerals Limited	d We
										FutureOrOption	0	
										EventId	210384	
										EventCode	DMRGR	
										EventDescription	Demerger	
										MIC	XASX	
										EffectiveDate	20231123	
										UnderlyingISIN	AU000000ZL8	
										DocId	CA/2023/480/Lo	
										Subject	Spin Off	
										To ISIN	AU000000ZL1	
										Details	OZ Minerals Limited	d We 🗸
										A 7		1
										Status Field	Value	
										Id	239300	
										Status	Success	
										Action	NEW	

After upload, you would see success status for new CA event IDs.



## 5.4 Processing CA Events through Scheduled Task

Configure the FOW\_REFERENCE\_DATA\_IMPORT scheduled task as per screenshot details and run the schedule task to create CA events

You can create all events by selecting ALL under CAEvents.

Task Description				
Task Type:	FOW_REFERENCE_DATA_	IMPORT		~
External Reference:	FOWCA_REFERENCE_DAT	TA_IMPORT_CA_EVENT		
Comments:	FOWCA REFERENCE DAT	TA IMPORT CA EVENT		
Descriptions				
Description:	FOWCA_REFERENCE_DAT	TA_IMPORT_CA_EVENT		
Execution Parameters				
Attempts: 1	Retry After: 0	minutes Expected	Execution Time (SLA): 2 minutes	
JVM Settings: -Xms5	12m -Xmx1024m			
Log Settings:				
Task Notification Options				
Send Emails	Publish Business Events	To User:	$\checkmark$	
Common Attribute	25		F0620	
Task ID			50620	
Processing Org			SETCLEAR	
Filter Set				
Pricing Environment			ETD Pricing Evromt	
Timezone			GMT	
Valuation Time Hour			22	
Valuation Time Minute	•		22	
Undo Time Hour	-			
Undo Time Minute				
Valuation Date Offse	t			
From Days			0	
To Days			0	
Pricer Measures				
Business Holidays				
Task Attributes				
Source			FOWCA	
Mode			Import	
File Name			SpecialDividend_ShareSplit_SpinOff_CAllest.csv	
Import/Download Fol	der		C: Users Mithungupta Corporate action	
Migration Undate On	lines		CREATE	
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Chevento				
			Special Dividend 🕢 🕣 ALL	$\overline{\bullet}$
			Share Split	
			(F)	

## 5.5 Manual Corporate Actions Processing

- 1. Create new underlying equity and contract should have positions.
- 2. Attach the underlying equity to the contract.
- 3. Create CA rule as per event.
- 4. Create corporate action as per details mentioned in FOW csv file.
- 5. Transform the CA event through CA adjustment window.
- 6. Verify contract adjustment and validate.
- 7. Post validation apply the CA event and save it, make sure new trades should create to close out the old position.



Nasdaq

**Note:** If contract details SVN box checked then post CA event new contract will have SVN 1 and If contract details SVN box unchecked then post CA event old contract will have # in front of name.

### 5.5.1 Spinoff Process

New underlying Equity A3TAM.NEW / Old underlying Equity A3TAM

Equity ASTAM NEW	— г		Equity.A3TAM	– 🗆 ×
Z Equity:AS INIVIALEN	L	- ~		
File Utilities Help			File Utilities Help	
📑 🐸   🖬 🖬   🌌   🗙   🥹			📑 🖆   🖬 🖬   🖉   🗙   🍭	
Name A3TAM.NEW	Product Id	192301	Name A3TAM	Product Id 191820
Security Code AGENCY_LEND_BENCH_RATE	· · · · · · · · · · · · · · · · · · ·	Search	Security Code AGENCY_LEND_BENCH_RATE	∽ Search
Definition CA Legal Entities Audit	Equity Reset	ustom Data	Definition CA Legal Entities Audit Equ	uity Reset Z Custom Data
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🖃 Equity		^	🖃 Equity	<b>^</b>
Corporate	Atresmedia.New		Corporate Atr	esmedia
Equity Type	Standard		Equity Type Sta	ndard
Currency	EUR		Currency EU	R
AGENCY_LEND_BENCH_RATE			AGENCY_LEND_BENCH_RATE	
Country	GB : UNITED KINGDOM		Country GB	: UNITED KINGDOM
Exchange	NONE		🗄 Exchange NO	NE
Quote Type	Price		Quote Type     Price	te de la constante de la const
Issuer			Issuer	
Trading Size	0		Trading Size 0	
Trading Country			Trading Country	
Total Issued	0		Total Issued 0	
Par Value	0		Par Value 0	
Nominal Decimals	0		Nominal Decimals 0	
Pay Dividend			Pay Dividend	
Dividend Currency	EUR		Dividend Currency EU	R
Dividend Frequency	NON		Dividend Frequency NO	N
Dividend Date Rule			Dividend Date Rule	
Dividend Decimals	0	_	Dividend Decimals 0	
Active From			Active From	
Active To		~	Active To	×

Position details / Contract details XMRV-A3TAM-O



Bittegy Hume       Option         Pice       Pice         Site as an analytic of the second secon	$\mathcal{P}$	1	
Hole Hole   Save Save   Save <td>Strategy Name</td> <td>Option</td> <td>🔀 Exchange Traded Option: XMRV-A3TAM-O/MEFF/Equity/EUR – 🗆 🗡</td>	Strategy Name	Option	🔀 Exchange Traded Option: XMRV-A3TAM-O/MEFF/Equity/EUR – 🗆 🗡
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Book       OEC         Trede Date       Dechange         Trede Date       220559000 PM         Detersof Date       220062023         Detersof Date       22026401         Detersof Date       2202640203         Dotates       100       Aute Exercise Type         Date Stress       40         Date Stress       100       Aute Exercise Trave         Date Stress       100       Aute Exercise Rule       MEPFED 3038_0_MEPFE_BLR_VD          Date Format       Monthly       Exercise Settlement Lag       0       Canter Stress          Date Format       Monthly       Auge Presonal            Date Format       Monthly       Auge Presonal       Auge Presonal           DateFormat       M	Solve	Don't Solve	
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External Reference       Image Settlement Lag       I	Action	AMEND	
Order Taker       Image: Special Quote       No       Date Generator       NONE       Image: Special Quote       Image: Special Quote       No         CCP       Image: Special Quote       No       Date Generator       NONE       Image: Special Quote	External Reference		Exercise Settlement Lag U Trade Settlement Lag U Cal Holidays MAD
Executing Broker       Day Count         DCP	Order Taker		Special Quote No Date Generator NONE
CCP       Array Period Start Rule          Account Type       CLENT         Reg Code       0.3 Secured         Securito Type          TradeSource       Manualty Entered         Service Level       Full Service         Frade Type          OC          Liquidated With          Liquidated With          Commodity Reset          Liquidated With          Secure Type          Liquidated With          Liquidated With          Secure Type          Ling Name       Atresmedia         Exch drg ticker       ASTAM         Quote decimals       0         Correct Ture          Quote decimals       0         Marrage Price          Id       Name       Long Name       Type         Under Sono           Quote decimals       0          Marrage Price           Id       Name       Long Name       Type       Currency       Underlying	Executing Broker		Day Count
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Reg Code       03 - Secured         Avg Period End Rule          Avg Period End Rule          Name Month       Prompt Month         Commodity Reset          Future Contract          Long Name       Atresmedia         Dient Id       SECURITY BANK         SecceP       DUMMY_CCP         QAVG Price Future          Id       Name         Average Price          Id       Name         Long Name       Exchange         Tode Side          Dient Id       SECURITY BANK         Baverage Price          Id       Name         Long Name       Exchange         Type          Dient Id       SECURITY BANK         Baverage Price          Id       Name         Long Name       Exchange         Type          Average Price          Id       Name         Long Name       Exchange       Type         Currency       Underlying       Settlement Type         Stono <td>Account Type</td> <td>CLIENT</td> <td></td>	Account Type	CLIENT	
Execution Type Manually Entered Manually Entered Full Service Level Full Service Level Full Service Level Full Service Trade System Attribute ElectronicExchangeTicker=A3TA	Reg Code	03 - Secured	DateFormat Monthly V Avg Period End Rule
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Client Id     SECURITY BANK       Trade Id     253944       @CCP     DUMMY_CCP       @AVG Price Future     0       #Notional     5 nnn         Id     Name     Long Name     Exchange     Type     Quite received     Stillement Type     SVN     Contract size     Active From     Active From	Termination Type		
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AVG Price Future Average Price 5 non	@CCP	DUMMY_CCP	
Average Price Id Name Long Name Exchange Type Currency Underlying Settlement Type SVN Contract size Active From Act	@AVG Price Future		
R Notional 5 nnn	Average Price		Id Name Long Name Exchange Type Currency Underlying Settlement Type SVN Contract size Active From Act
	+ Notional	5 000	

### CA Rule window for Spinoff

Corporate Action R	tules						-	×
Selection CA Rule Id 40 Product Type ET	101 TOEquity ~	CA Type SOFF V Exch Sub Type ANY V Underlying	ange ANY V	Currenc Application Dat	ey ANY te EX-DATE	× ×		
Adjustment Action Factor MDE Roll	ADJUST ~ MANUAL ~ FOLLOWING ~	Default Rule 🗹 Decimals 0 🛖 Pay lag 0 🛫 Special Dividend Cash Only 🗌	CONTRACTSIZE V C STRIKE V M NONE V N	Operator DIVIDE v MULTIPLY v NONE v	Rounding       NEAREST     ~       NEAREST     ~       NEAREST     ~	Decimals 4 - 2 - 0 -		
Q	Save	Save As New	Remove	Clear				-

### Corporate action details for Spinoff



Correcto Action				_		~
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Corporate Action Help Apply						
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■ B ■ ♥ ♥ ↓ Q · Type here to filter properties		Action +	2	Custom I	Data	XML +
Corporate Action	Spin Off/05/06/2023/191820/1923	01				^
CA Id	192303					
Sequence	0					_
AU_OTC_ELIGIBLE_COLLATERAL_TYP						
Parent Linked CA						
Child Linked CA						
Underlying Breduct	Equity A2TAM					æ
Exchange	NONE					4
Exchange TimeZone	America New York					
Underlying Currency	ELIR					
AGENCY LEND BENCH RATE	Lort					
CA Swift Code	SOFE: Spin Off					
Event Choice	MAND: Mandatory no Option					
Event Process	Distribution					
Event Restriction						
Dates: Ex Date: 02/06/2023 Record Date: 02/06/2023						
Announcement Date	01/06/2023					
Ex (Effective) Date	02/06/2023					
Record Date	02/06/2023					
Election to Counterparty Market Deadline						
Election to Counterparty Response Deadline						
Shareholder Meeting Date						_
SPINOFF: SECU From 2 To 1 Equity.A3TAM.NEW Pay Date 05/06/2023		_				_
Is Default Option	100000					
CA Option Id	192303	_				
Option Status						
Swift Event Ontion	SECUL: Securities Option					
E Model	SPINOFE					
Subtype	SPINOFE					
Success Percent (Scale Back Ratio) (%)	100					
😥 Cash Rate	0					
Currency	EUR					
Rounding Method						
To Security	Equity.A3TAM.NEW					÷.
Payment Date	05/06/2023					
From Ratio	2					
To Ratio	1					
Adjustment Cost	0.2					
표 Cash In Lieu Payment Rate	0					
Response Deadline Date/Time						
Market Deadline Date/Time						
EARD: Early Response Deadline Date/Time						
Withholding Tax Data (%)						
Second Level Tax (%)						
Fractional Part for Cash						
Withholding Tay Rate						
Additional Information:				_		
Comment						
Adjustment Factor	7					
Theoretical Dilution Factor	0					
Additional Process Indicator						~

CA adjustment window and the adjustment of Strike, contract size & Underlying



Corporate Action - Transformation	eport						- 0 ×
Selection     CA ex-date : 02/06/2023	Underlying : A3TAM						
🗉 📑 Load (CA) 🔒 🔀							<b>\$</b>
Product Id	CA Type CA SubT	Type Amount	Other Amount	Currency	Ex Date	Payment Date	Record Date
Adjustment Applicable Date : 02/06	2023 Product type : ANY	Validate Al 🔹	🖥 Unvalidated All 🚽 Save All 👻 🛃 Save R	eport 🔀 Remove			*
Status Modified Ca Id R Vot validated 035	le Id Factor Application Date Product Type 1 702/06/2023 ETOEquity	e Product Id Product Desc 192302 XMRV-A3TAM-O/CALL/40/SVN0/JUN23	From Strike To Strike From Contract Size 40 47 100	To Contract Size From Barrier Level To Barrier Le 14	el From Underlying To Underlying A3TAM A3TAM.NEW	From Parity Numerator To Parity Numerator	From Parity Denominator To Parity Den

### Transformation window to apply the assimilation

Corporate Action	-
Corporate Action Help Apply	
🙀 Generate 🍼 Apply 📮 Create 🌱 Elect	
ma B m + C + Q - Type here to filter properties	Action I 🖉 Custom Data   XML
Event Definition: CA id 192306, TRANSFORMATION/ASSIMILATION/02/06/2023/192302/192307	
Deactivated (Booking Not Required)	
Corporate Action	TRANSFORMATION/ASSIMILATION/02/06/2023/192302/192307
Underlying Product	XMRV-A3TAM-O/CALL/40/SVN0/JUN23
Dates: Ex Date: 02/06/2023 Record Date: 01/06/2023	
Announcement Date	02/06/2023
Ex (Effective) Date	02/06/2023
Record Date	01/06/2023
Active From	
Active To	
TRANSFORMATION/ASSIMILATION: From 1 To 1 XMRV-A3TAM-O/CALL/47/SVN1/JUN23 Pay Date 02/06/2023	
Model	TRANSFORMATION
Amount	0
Currency	BUR
Rounding Method	
To Security	XMRV-A3TAM-O/CALL/47/SVN1/JUN23
Payment Date	02/06/2023
From Ratio	1
To Ratio	1
Other Amount	0
Additional Information: Generated from CA on the underlying product id=191820 (CA Id = 1	
Comment	Generated from CA on the underlying product id=191820 (CA Id = 192303)

Post apply the Assimilation user need to generate and save the new trades.



Corporate Action H	ielp Apply													
👔 Generate 📝 A	oply 📑 Crea	ate 🌱 Elec	zt											
Applicable Date 0	2/06/2023	Use Ex I	Date Use Record D	ate 🔲 Use Payment	Date									
Corporate Action Selec	tion							Corporate Action A	oplication Criteria					
Corporate Action				1	RANSFORMATION/ASSIMILATION	4/02/06/2023/192302/192307		Apply to Position				M	1	
CA Model								BO Position T	ype		THE	EORETICAL		
CA SubType								BO Position D	late Type		TRA	ADE		
Swift Event Code								BO Position A	ggregation					
CA SDFilter								BO Position B	alance Type					
Underlying Code: A	U_OTC_ELIGIBU	.E_COLLATERA	AL_TYP					PL Position R	epoed				]	
Underlying Product				)	MRV-A3TAM-O/CALL/40/SVN0/JU	N23		BO Aggregat	ion By SubAccount				1	
								Processing Org.					-	
								Product Type						
								Position Filter			ETC			
								<ul> <li>Apply to OTC</li> </ul>					]	
								Apply to Margin	Call Position				]	
Applicable CA	Load (CA)	d bba ⊈	x x Y											*
Applicable CA	Load (CA)	⊉ Add To CA Type	¥ ¥	CA Sub	Туре	Amount	Other Amou	unt	Currency	Ex Date		Payment Date	Record Date	*
Applicable CA	Load (CA)	Add CA Type		CA Sub ASSIME	Туре Аттом	Amount	Other Amou O	unt	Currency 0 EUR	Ex Date 02/06/2023	3	Payment Date 02/05/2023	Record Date 01/05/2023	*
Applicable CA 👔 Yroduct Id	Load (CA)	Add The CA Type CA Typ	AATION	CA Sub ASSIMI Position Aggregation	Type ATICN	Amount	Other Amou O	nt	Quinercy 0 628	Ex Date 02/06/2022	3	Payment Date 0204/00/3	Record Date 01/06/2023	
Appicable CA C	Load (CA) 19230 rate Trade	Add The Add The CA Type	AATION	CA Sub ASSIME Position Aggregation Product Tune	Type ATICN	Amount Aggregation	Other Amoc O	nt	Currency 0 EUR Pay Bar Settlementations pt	Ex Date 02/06/2022	3 Diffs With Feistern	Payment Date 02/06/2023	Record Date 01/06/2023	Salaria (Salaria)
Applicable CA	Load (CA)	Add To Stranger	x x ↑ MATION	CA Sub ASSIME Position Aggregation Product Type	Type ATTON Claims & Agent   Agent Product Description	Amount Aggregation Trade Booking D	Other Amou O	nt Pay/Rec.Quantity	Ourency ODJA Psy/Rec.SettlementAmount	Ex Date 02/06/2022 Settle Cur.	Diffs With Existing	Payment Date 02/01/2023 Pay/Ret: WithholdingTax, Gross Amount	Record Date 0106/023 Pey/Rec. Wetholding	بچ آTax.Amount
Applicable CA	Load (CA) 4 19230 rate Trade &	Add To CA Type Do IRANSFOR	XATION	CA Sub ASSIME Position Aggregation Product Type	Type ATTON	Amount Aggregation Trade Booking D ans a 22 a 256 (2023)	Other Amou o	at Phylice: Quantity	Currency 0 EUR Pay/Rec.SettlementAmount	Ex Date 02/05/2023 Settle Cur.	Diffs With Existing	Payment Date 020657023 PayRec: WithholdingTax. Gross Amount	Record Date 01/06/2023 Pay/Rec. Withholding	Tex.Amount
Applicable CA  Traduct Id	a Load (CA) 19230 rate Trade Trade Id	Add Tb     CA Type     CA Type     OF TRANSFORM      Sove All     Book     O CIBC     CIBC	Antion	CA Sub ASSIME Position Aggregation Product Type ETGE01117	Type ATTCN Claims Agent   Agent Product Description Product Descri	Amount Aggregation Trade Booking D 07/LM22 02/06/2023	Other Amou o	nt PayBec.Quantity (50.05	Currency 0 Edit	Ex Date 02/06/2022 Settle Cur.	Diffs With Existing	Payment Date 0206/02/3	Record Date 0306/2023	بچ Tax.Amount
Applicable CA  Applicable CA  Trade  Trade  Content of the second secon	Load (CA) (4 1923) rate Trade (2)	Add  CA Type CA Type CA Type ContrainsForm  Save All  Book  0 CIBC 0 CIBC 0 CIBC	ATTON	CA Sub ASSIME Position Aggregation Product Type ETOEquity ETOEquity ETOEquity	Type ATTON Claims & Agent   Agent. Product Description pdays ATTAN-0,CALL 4055H Destrivation 40,CALL 4055H	Amount Aggregation Trade Booking D 10/JUA22 0206/0003	Other Amou O Rew NEW NEW	ent Pay,Rec.Quantity (50.05	Ourrecy OBLR Pay/Rec.SettlementAmount 175,000.0 (175,000.0 (175,000.0	Ex Date 02/06/2022 Settle Cur. ELR ELR ELR	Diffs With Existing	Payment Date 60/04/0033	Record Date 0106/2023 Pay,Rec.Withholding	₩ Tax.Amount

Post Corporate action Trade browser details with new positions

🥖 Trade Browser / Trade	Browser																-	ø ×
Report Data View	Export Market Data	Process Uti	ilities Help															
🖬 🙀 📑 🖨																		
Criteria																		
Client Account	CounterParty Account	Trade Id	ExecutionType	External Reference	Product Type	Trade Date	Product Description (F)	Buy/Sel	Quantity	Trade Price	Trade Currency	TradeStatus	Entered Date	Entered User	Book	CounterParty	Trader	Settle Cur.
Client Account: SB0001																		
SB0001	Merril Lynch Client	253944	1		ETOEquity	Jun 01, 2023 12:03 PM	XMRV-A3TAM-O/CALL/40/SVN0/JUN23	Buy	50.00	35.000000	EUR	VERIFIED	Jun 07, 2023 12:05 PM	calypso_user	CIBC	MERRILL LYNCH	NONE	EUR
SB0001	Merril Lynch Client	253948	CORPORATE ACTION		ETOEquity	Jun 02, 2023 12:00 AM	XMRV-A3TAM-O/CALL/40/SVN0/JUN23	Sell	(50.00)	35.000000	EUR	VERIFIED	Jun 07, 2023 12:22 PM	calypso_user	CIBC	MERRILL LYNCH	NONE	EUR
SB0001	Merril Lynch Client	253949	CORPORATE ACTION		ETOEquity	Jun 02, 2023 12:00 AM	XMRV-A3TAM-O/CALL/47/SVN1/JUN23	Buy	50.00	250.0000000	EUR	VERIFIED	Jun 07, 2023 12:22 PM	calypso_user	CIBC	MERRILL LYNCH	NONE	EUR

Post corporate action new contract details with new contract size, Underlying, CA Id, is SVN 1 and Activate from.



🔀 Exchange Traded Option: XMRV-A3TAN	M-O/MEFF/Equity/EUR		– 🗆 X
File			
Exchange MEFF ~ Name XMRV-A3TAM-O C	Type Equity	<ul><li>✓ Id 208258</li><li>✓</li></ul>	
Definition Options			
Quote Type Price ~ ExerciseType American ~	No. Contracts 57 SettleType Phys V S	Rate Modifier 1	Is SVN V
Tick Value 0.14 Min M	love (Ticks) 0.01	A Id 192304 Active	From 02/06/2023
Contract size 14	Auto Exercise Adj	. Del 0	То
Underlying Equity.A3TAM.NEW			
Last Trade Time 17: 35	Last Trade Rule MEFF303	8_0_MEFF_EUR_XD	
Last Exercise Time 23 : 59	Last Exercise Rule MEFF303	8_O_MEFF_EUR_XD	
Europe/Madrid $\checkmark$	Expiration Rule MEFF303	8_O_MEFF_EUR_XD	
Exercise Settlement Lag 0 Tr	ade Settlement Lag 0 Ca	Holidays MAD	
Special Quote No Day Count	Date Generator NONE	~	
Asian Fixings	Avg Period Start Rule		
DateFormat Monthly 🗸	Avg Period End Rule		
Name Month Prompt Month 🗸	Commodity Reset	~	
	Future Contract	~	
	Attribute Electroni	ExchangeTicker=A3TA	
Long Name Atresmedia	Prem pmt conv	Conventional	~
Exch drg ticker A3TAM			
	Quote decimals	0	

### 5.5.2 Special Dividend Process

Underlying details Equity AIF / Contract details XMOD-AIF-O



		🛃 Exchange Traded Option: XMOD-AIF-O/ME/Equity/CAD —
		File
File Utilities Help	- 0	X Exchange ME V Type Equity Id 238759
1 🖻   📮 🖬   🖉   X	0	Definition Options
Name AIF	Product Id 23	Quote Type Price Vo. Contracts 5 Rate Modifier 1 Is SVN
Security Code ISIN	✓ CA02215R1073 Search	ExerciseType American V SettleType Phys V Strike Quote Type Price V SVN 0
Definition CA Legal Entities	Audit Equity Reset	Tick Value 1 Min Move (Ticks) 0.01 CA Id 239333 Active From 24/11/2023
1 2 I I I I I I I I I I I I I I I I I I		Contract size 100 Auto Exercise Adj. Del 0 To
😑 Equity		
Corporate	Altus Group Limited	Undenying Equity.AIP
Equity Type	Standard	
Currency	CAD	Last Trade Time 16:00 Last Trade Rule ME4212_O_ME_CAD_XD
AGENCY_LEND_BENCH_RATE		Last Exercise Time 23 : 59 Last Exercise Rule ME4212_O_ME_CAD_XD
Country	CA : CANADA	Furges A and on A second
Exchange	NONE	
Quote Type	Price	Exercise Settlement Lag 0 Trade Settlement Lag 0 Cal Holidays NYC
Issuer		E Soecial Quote No
Trading Size	0	Day Count Date Generator NONE V
Trading Country		Asian Fixings Avg Period Start Rule
Total Issued	0	
Par Value	0	DateFormat Daily V Avg Period End Rule
Nominal Decimals	0	Name Month Prompt Month V Commodity Reset
Pay Dividend		Edus Gabat
Dividend Currency	CAD	
Dividend Frequency	NON	Attribute ElectronicExchangeTicker=AIF
Dividend Date Rule		
Dividend Decimals	0	Long Name Altus Group Limited Prem pmt conv Conventional ~
Active From	-	Exch drg ticker AIF
Active To		Quote decimals 3

### Position details

3 500	+ Notional
	Average Price
	@AVG Price Future
DUMMY_CCP	(CCP)
295566	Trade Id
BANK ALFA REGC	Client Id
	Termination Type
	Liquidated With
	0/C
	Trade Type
Full Service	Service Level
Manually Entered	TradeSource
	Execution Type
01 - Regulated	Reg Code
CLIENT	Account Type
	CCP
	Executing Broker
	Order Taker
	External Reference
AMEND	Action
VERIFIED	Status
	Internal Reference
Price	Price Convention
12.0000000	Price
35	Quantity
Buy	Buy/Sell
Call	Put/Call
300	Strike
15/12/2023	Expiry Date
01 Dec 23	Contract Date
XMOD-AIF-O	Contract
CAD	Settle Ccy
ME	Exchange
	Product ID
Newedge Client (70.	Counterparty Account
NEWEDGE	Counterparty
RG0001 (175827)	Client Account
2023-11-22	@ClearedTradeDate
23/11/2023	Cleared Date
10:40:23.000 AM	Trade Time
22/11/2023	Trade Date
EUREX (LSE)	Book
Don't Solve	Solve
Save	Save
Price	Price
Option	Strategy Name
1	6

CA Rule window for Special Dividend details



Corporate Action Rules				-	×
Selection CA Rule Id 3001 Product Type ETOEquity	CA Type DVCA V ES Sub Type ANY V Underlyi	xchange ANY V Curre	ncy ANY ~ ate EX-DATE ~		
Adjustment Action ADJUST V	Default Rule 🗸	Operator	Rounding Decimals	s	
Factor Div Rate	Decimals 0 + Pay lag 0 +	NONE V NONE SUBTRACT V	NONE V 0 V		
			1015		

### Corporate action details for Special Dividend

Corporate Action			- 🗆	×
Corporate Action Help Apply				
🛐 Generate 🌽 Apply 📮 Create 🦙 Elect				
■   ■ • • • • • • • • • • • • • • •		Action -	🃝 Custom Data.	XML
Deactivated (Booking Not Required)				
Corporate Action	Special Cash Dividend/27/11/2023/239	323		· · · · ·
I CA Id	239332			-
Sequence	0			
Parent Linked CA				
Child Linked CA				
Official CA Id				
Underlying Product	Equity.AIF			÷,
Exchange	NONE			
Exchange TimeZone	America/New York			
Underlying Currency	CAD			
AGENCY LEND BENCH RATE				
CA Swift Code	DVCA: Cash Dividend			
Event Choice	MAND: Mandatory no Option			
Event Process	Distribution	_		
Event Restriction	000100001	_		
- Dates: Ex Date: 24/11/2023 Record Date: 24/11/2023				
Announcement Date	23/11/2023			_
Fx (Effective) Date	24/11/2023			
Record Date	24/11/2023			
Election to Counternarty Market Deadline	21/11/2023			
Election to Counterparty Response Deadline				
CASH/DIVIDEND: CASH 3 CAD Pay Date 27/11/2023				-
Sefault Option				_
E CA Option Id	239332			
Ontion Status	20002			
Option Reference				
Swift Event Ontion	CASH: Cash			
	CASH			
Subtype	DIVIDEND			
+ Amount	3			
Currency	CAD			
Payment Date	27/11/2023			
Tay Rate	0			
+ Other Amount	0			
Response Deadline Date/Time	,			
Market Deadline Date/Time				
FARD: Farly Response Deadline Date/Time				
Offer Type Indicator				
Withholding Tax Rate (%)				
Second Level Tax (%)				
Eractional Part for Cash				
Withholding Tay Pate				
Additional Information:				
Comment				
Adjustment Eactor	1			
Theoretical Dilution Eactor	1			
Additional Descent Tedicates	1			
Additional Process Indicator				_
E Event Specific Information: DVCA Cash Dividend				
Special Dividend	CDEC: Considered	$\bowtie$		
Dividend Type	SPEC: Special Dividend			_
ruily Franked Rate				

CA adjustment window and the adjustment of Strike



🔏 Corporate A	Action - Transform	nation report															-	٥	;
Report Util																			
8																			
Selection	24/11/20	22	Indedutes :	415															
CA ex-date :	24/11/20	20	onderlying :	AIF															
😑 🔡 Load (	CA) 🗙 🗙																		¢.
Product Id		CAT	уре	CA Sub7	Type	Amount		Other An	nount	CL	rrency		Ex Date		Payment Date		Record Date		
		239332 CASH	l.	DIVIDEN	D			3		0 CA	D		24/11/2023		27/11/2023		24/11/2023		
																			-
Adjustment	Applicable Date :	24/11/2023	Product type : AN	r	Generate Adjustments	Validate All	- 🛅 Unvalidated	All 🛃 Save	e All 🔹 🛃 Save	Report 🔀 Remov	e								<b>(F</b> )
Status	Modified Ca 1	Id Rule Id	Factor Application	Date Product Type	Product Id Product Desc		From Strike	To Strike Fr	om Contract Size	To Contract Size	From Barrier Level	To Barrier Level	From Underlying	To Underlying	From Parity Numerator	To Parity Numerator	From Parity Denominator	To Parity	Der
<ul> <li>Not validated</li> </ul>		0 3001	1 24/11/2023	3 ETOEouity	239324 XMOD-AIF-O/C/	ALL/300/SVN0/1DEC2	23 300	297	10	0 100			AIF						

### Transformation window to apply the assimilation

A Corporate Action	
Corporate Action Help Apply	
🙀 Generate 🔰 Apply 🖵 Create 🌱 Elect	
Image: The set of the properties	
Event Definition: CA id 239333, TRANSFORMATION/ASSIMILATION/24/11/2023/239324/239334	
Deactivated (Booking Not Required)	
Corporate Action	TRANSFORMATION/ASSIMILATION/24/11/2023/239324/239334
Underlying Product	XMOD-AIF-O/CALL/300/SVN0/1DEC23
Dates: Ex Date: 24/11/2023 Record Date: 23/11/2023	
Announcement Date	24/11/2023
Ex (Effective) Date	24/11/2023
Record Date	23/11/2023
Active From	
Active To	
TRANSFORMATION/ASSIMILATION: From 1 To 1 XMOD-AIF-O/CALL/297/SVN1/1DEC23 Pay Date 24/11/2023	
Model	TRANSFORMATION
Amount	0
Currency	CAD
Rounding Method	
To Security	XMOD-AIF-O/CALL/297/SVN1/1DEC23
Payment Date	24/11/2023
From Ratio	1
To Ratio	1
Unadjusted Close Price From Quote	0
□ Additional Information: Generated from CA on the underlying product id=239323 (CA Id = 2	
Comment	Generated from CA on the underlying product id=239323 (CA Id = 239332)

Post apply the Assimilation user need to generate and save the new trades.



eate Y Elect	Use Record Date Use Payment Date	: SFORMATION/ASSIMILATION/24/11/2023/239	9324/239334	Q	Corporate Action Appli Apply to Position BO Position Data BO Position Data	cation Criteria e e Type		THEOR	ETICAL				
Use Ex Date [	Use Record Date Use Payment Date	SFORMATION/ASSIMILATION/24/11/2023/23	9324/239334	Đ,	Corporate Action Appli Apply to Position BO Position Typ BO Position Date BO Position Ann	cation Criteria e e Type		THEOR	ETICAL				
RE_COLLATERAL_TYP	TRAN	SFORMATION/ASSIMILATION/24/11/2023/29	9324/239334	Đ,	Corporate Action Appli Apply to Position BO Position Typ BO Position Appl BO Position Appl	cation Criteria e e Type		THEOR	ETICAL				
%LE_COLLATERAL_TYP	TRAN	ISFORMATION/ASSIMILATION/24/11/2023/23	9324/239334	Q	Apply to Position     BO Position Type     BO Position Date     BO Position Age	е е Туре		THEOR	ETICAL				
%LE_COLLATERAL_TYP	200				BO Position Type BO Position Date BO Position Age	e e Type		THEOR	ETICAL				
ILE_COLLATERAL_TYP	240				BO Position Date BO Position Age	e Type							
%LE_COLLATERAL_TYP	YMO				BO Position Age			TRADE					
BLE_COLLATERAL_TYP	VMO					regation							
BLE_COLLATERAL_TYP	VMOI				BO Position Bala		_						
	YMO		PL Position Repoed										
	110	-AIF-O/CALL/300/SVN0/1DEC23		অ	BO Aggregation	By SubAccount							
					Processing Org.								
					Product Type Position Eilter			ETD					
					Apply to OTC			ciu					
					Apply to Orc	Position							
Add 🚡 🔀	X Y												
CA Type	CA SubTyp	Amount	Oth	er Amount		Currency	Ex Date		Payment Date	Record Date			
333 TRANSFORMATION	ASSIMILATI	DN	0		0	CAD	24/11/2023		24/11/2023	23/11/2023			
🛊 Save All 🛛 🗹 Inf	ernal 🗌 Only Position Aggregation 🖂	Jaims 🗹 Agent 🗌 Agent Aggregation											
Book	CounterParty Product Type	Product Description	Trade Booking Date	Action I	Pay/Rec.Quantity	Pay/Rec.SettlementAmount	Settle Cur. Diffs Wit	Existing	Pay/Rec.WithholdingTax.Gross Amount	Pay/Rec.WithholdingTax.Amoun			
	NEWERSCE STORE (b)		24/44/2022	10115	(25.00)	42.020.02	C40						
5578 EUREX (LSE)	NEWEDGE ETOEquity	XMOD-AIF-O/CALL/300/SVN0/1DEC23	24/11/2023 /	NONE	(35.00)	42,000.00	CAD						
5578 EUREX (LSE) 5579 EUREX (LSE)	NEWEDGE ETOEquity NEWEDGE ETOEquity	XMOD-AIF-O/CALL/300/SVN0/1DEC23 XMOD-AIF-O/CALL/297/SVN1/1DEC23	24/11/2023 P 24/11/2023 P 24/11/2023 P	NONE	(35.00) 35.00	42,000.00 (42,000.00)	CAD CAD						
	Add To X CA Type 233 TRANSFORMATION Save All V Int	Add         To         X         X         Y           CA Type         CA SubType         CA SubType           S33 TRANSPOOMATION         ASSIMULATION	Add     To     Xi     Y       CA Type     CA SubType     Amount       SS3 TRANSPORMATION     ASSIMILATION	Add         To         Xi         Yi         Other           CA Yope         CA SubType         Amount         Other           S33 TRANSFORMATION         ASSIMILATION         0	Add     To     Xi     Yi       CA Type     CA SubType     Amount     Other Amount       SS3 TRANSFORMATION     ASSMELATION     0	Apply BOIC     Apply     Apply BOIC     Apply     A		Add to an					

### Post Corporate action Trade browser details with new positions

🦽 Trade Browser / Trade	e Browser																-	ð ×
Report Data View Export Market.Data Process Ubilities Help																		
Criteria																		
Client Account	CounterParty Account	Trade Id	ExecutionType	External Reference	Product Type	Trade Date	Product Description (F)	Buy/Sel	Quantity	Trade Price	Trade Currency	TradeStatus	Entered Date	Entered User	Book	CounterParty	Trader	Settle Cur.
Client Account: RG0001		1										1			1			1
RG0001	Newedge Client	29556	6		ETOEquity	Nov 22, 2023 10:40 AM	XMOD-AIF-O/CALL/300/SVN0/1DEC23	Buy	35.00	12.0000000	CAD	VERIFIED	Dec 04, 2023 10:41 AM	calypso_user	EUREX (LSE)	NEWEDGE	NONE	CAD
RG0001	Newedge Client	29557	8 CORPORATE ACTION		ETOEquity	Nov 24, 2023 12:00 AM	XMOD-AIF-O/CALL/300/SVN0/1DEC23	Sel	(35.00)	12.0000000	CAD	VERIFIED	Dec 04, 2023 10:50 AM	calypso_user	EUREX (LSE)	NEWEDGE	NONE	CAD
RG0001	Newedge Client	29557	9 CORPORATE ACTION		ETOEquity	Nov 24, 2023 12:00 AM	XMOD-AIF-O/CALL/297/SVN1/1DEC23	Buy	35.00	12.0000000	CAD	VERIFIED	Dec 04, 2023 10:50 AM	calypso_user	EUREX (LSE)	NEWEDGE	NONE	CAD

Post corporate action new contract details with new Strike, CA Id, is SVN 1 and Activate from.



Exchange Traded Option: XMOD-AIF-O/ME/Equity/CAD		_	
Exchange ME V Type Equity V Id 238760 Name XMOD-AIF-O Currency CAD V Definition Options			
Quote Type Price V No. Contracts 5 Rate Modifier 1	Is SVN		1
ExerciseType American v SettleType Phys v Strike Quote Type Price v	SVN	1	
Tick Value 1 Min Move (Ticks) 0.01 CA Id 239333 Active	e From	24/11/2023	3
Contract size 100 Auto Exercise Adj. Del 0	То		
Underlying Equity.AIF			
Last Trade Time 16:00 Last Trade Rule ME4212 O ME CAD XD			
Last Exercise Time 23 : 59 Last Exercise Rule ME4212_O_ME_CAD_XD		1	
Europe/London V Expiration Rule ME4212_O_ME_CAD_XD			
Exercise Settlement Lag 0 Trade Settlement Lag 0 Cal Holidays NYC			
I Special Quote No Date Generator NONE V			
Asian Fixings Avg Period Start Rule			
DateFormat Daily  V Avg Period End Rule			
Name Month Prompt Month V Commodity Reset			
Future Contract 🗸 🗸 🗸			
Attribute ElectronicExchangeTicker=AIF			
Long Name Altus Group Limited Prem pmt conv Conventional	~		
Quote decimals 3			
Exchange Traded Option: XMOD-AIF-O/ME/Equity/CAD e		-	- ×
Exchange ME V Type Equity V Id 238760			
Name XMOD-AIF-O Currency CAD ~			
efinition Options			
Start Date 05/12/2023 PUT ~ ?			
Strike: From To Increment			
Underlying Equity.AIF Generate Options			
Id Underlying Exp. Expiry Put/Call Strike Trade Start Trade End Last Exer	cise	First Delivery	Last
220224 Equity ATE DEC 22 15/12/2022 CALL 2022/24/11/2022 15/12/2022 15/12/202	23		

## 5.5.3 Share Split Process

Underlying details Equity **BLX /** Contract details **XMOD-BLX-O** 



File         File <t< th=""><th></th><th></th><th>A Exchange Traded Option: #XMOD-BLX-O/ME/Equity/CAD – 🗆 X</th></t<>			A Exchange Traded Option: #XMOD-BLX-O/ME/Equity/CAD – 🗆 X
Image: Equity, BLX       -			File
File Utilities Help     File Utilities Help     Image BLX     Product Id     Security Code     Security Code     Product Id     Capports     Contracts     Product Id     Capports     Contracts     Product Id     Capports     Capports     Contracts     Capports     Contracts     Contracts     Capports     Capports     Contracts     Capports     Capports     Capports     Capports     Capports     Capports     Capports	Caracter DI V		Exchange ME v Type Equity v Id 220178
File       Unitities       Help         Image:			
Image       Image       Image       Product Id       239304         Security Code       SIN       CA09950M3003       Search         Definition       CA129950M3003       Search         Definition       CA129950M3003       Search         Definition       CA129910M3003       Search         Definition       CA129910M3003       Search         Definition       CA129910M3003       Search         Definition       CA12920M3003       Search         Definition       CA129070M3003       Search         Contract size       Contract size       Contract size         Contract       Searcher       Contract size         Country       CA1       CANADA         Benchange       NONE       Exercise Etiment Lag       Last Trade Rule ME4081_0_ME_CA0_XD          Doubler Type       Price       Searcher       Searcher          Secure Statement Lag       O       Trade Rule ME4081_0_ME_CA0_XD          Doubler dormary       CA1       CANADA       Exercise Etiment Lag       Ca1       Holdsys INTC          Secure Statement Lag       O       Trade Rule ME4081_0_ME_CA0_XD        Secure Statetither Tupe Price	File Utilities Help		Name XMOD-BLX-O Currency CAD V
Name       BLX       Product Id       239304         Security Code       ISIN       CA09950M3003       Search         Definition       CA Legal Entities       Audit       Equity Reset       Custom Data         Definition       CA Legal Entities       Audit       Equity Reset       Custom Data         Corporate       Boralex Incorporated       Custom Data       Standard         Currency       CAD       Last Trade Rule Me4081_0_ME_CAD_XD          B ACROLY LEND BENCH FATE       Custom Data       Standard          Country       CA : CANADA       Exercise Statement Lag       Last Trade Rule Me4081_0_ME_CAD_XD          B AcROLY LEND BENCH FATE       Standard         Last Exercise Statement Lag       Code Holday_0_ME_CAD_XD          B Quote Trype       Price         Exercise Statement Lag       Code Holday_0_ME_CAD_XD          Issuer       0        Aana Fungs       Ana Periods           Par Value       0        Aana Fungs       Ana Periods Find Rule           Dividend Grands       0        Ana Periods Find Rule </td <td>📑 🐸   🖬 🖬   🖉   🗙  </td> <td>0</td> <td>Definition Options</td>	📑 🐸   🖬 🖬   🖉   🗙	0	Definition Options
Security Code ISIN       CA099950M3003       Search         Definition       CA Legal Entities       Audit       Equity       Custom Data         B       A minimize       Boralex. Incorporated       Custom Data       Contract size       D0       Auto Exercise       Adj. Del       D         Corporate       Boralex. Incorporated       Cortract size       D0       Auto Exercise       Adj. Del       D         SaceNCY_LEND_BENCH_RATE       Country       CAD       CAD       Lest Trade Rule       ME4081_0_ME_CAD_XD          B cxchange       NONE       Boralex. Incorporated       Evercise Time       13       Defensition       Cale Holdays INFC          Issuer       Country       CA: CANADA       Evercise Settlement Lag       Trade Rule           Social Quote       NONE       Boralex Incorporated       D        Evercise Settlement Lag       O cale Holdays INFC          Social Quote       NONE       Descoial Quote       No       Descoial Quote       No          Par Value       O       Auto Exercise Settlement Lag       Trade Settlement Lag       Contract size           Parobride       O       Contract size <td>Name BLX</td> <td>Product Id 239304</td> <td>Quote Type Price v No. Contracts 5 Rate Modifier 1 Is SVN</td>	Name BLX	Product Id 239304	Quote Type Price v No. Contracts 5 Rate Modifier 1 Is SVN
Security Code ISIN       Cud9950M3003       Search         Definition       CA Legal Entities       Audit       Equity Reset       Custom Data         Equity       Corporate       Boralex Incorporated       Contract size       00       Auto Exercise       Adj. Del       0         Corporate       Boralex Incorporated       Contract size       00       Auto Exercise       Adj. Del       0         Corporate       Boralex Incorporated       Equity RLX         Last Trade Rule       ME 4081_0_ME_CAD_XD          Contract size       00       Auto Exercise       Addit ME 4081_0_ME_CAD_XD           Bexchange       NONE       Europe,Landon       Exercise Settlement Liag       0       Call Holdays MrC          Bexchange       NONE       Exercise Settlement Liag       0       Call Holdays MrC          Trading Size       0        Date Generator NONE           Par Value       0        Date Generator NoNE           Par Value       0        Addit Start Rule           Dividend Currency       CAD        Addit Star			ExerciseType American v SettleType Phys v Strike Quote Type Price v
Definition       CA       Legality Reset       Contract size       Lost       Contract size	Security Code ISIN	CA09950M3003 Search	Tick Value 1 Min Move (Ticks) 0.01 CA Id 0
	Definition CA Legal Entities Auc	dit Equity Reset 📝 Custom Data	
Equity	1 2 I I I I I I I I I I I I I I I I I I	· · · · · · · · · · · · · · · · · · ·	Contract size 100 2 Auto Exercise Adj. Del 0
Corporate       Boralex Incorporated         Equity Type       Standard         Currency       CAD         B AGENCY_LEND_BENCH_RATE       Isst Exercise Time         Country       CA: CANADA         B Exchange       NONE         B Quote Type       Price         Issuer       Issuer         Trading Size       0         Total Issued       0         Par Value       0         Dividend Currency       CAD         Dividend Currency       CAD         Dividend Decinals       0         Dividend Date Rule	Equity	^	Underlying Equity.BLX
Equity Type       Standard         Currency       CAD         I AGENCY_LEND_BENCH_RATE       I Last Trade Time 15 : 00       Last Trade Rule ME4081_0_ME_CAD_XD          Country       CA : CANADA       I Last Exercise Time 23 : 59       Last Exercise Rule ME4081_0_ME_CAD_XD          IB Exchange       NONE       Expination Rule ME4081_0_ME_CAD_XD          IB Exchange       NONE       Expination Rule ME4081_0_ME_CAD_XD          II Quote Type       Price        Exercise Settlement Lag       0       Cal Holdays NYC          Trading Size       0        Secoid Quote       No       Date Generator NONE          Par Value       0       0        Secoid Quote       No       Date Generator NONE          Par Value       0       0         Name Month       Frompt Month       Commodity Reset          Dividend Currency       CAD         Name Month       Prem pmt conv       Conventional         Dividend Date Rule            Exch drg tider          Dividend Date Rule       0 </td <td>Corporate</td> <td>Boralex Incorporated</td> <td></td>	Corporate	Boralex Incorporated	
CAD            A GENCY_LEND_BENCH_RATE          Country       CA: CANADA             Exchange        NONE             Exchange        NONE             B Quote Type        Price             Trading Size        0             Total Issuer        0             Total Sized        0             Par Value        0             Dividend Currency        CAD             Dividend Frequency        Non             Dividend DeteRule        0             Dividend De	Equity Type	Standard	Last Trade Time 16:00 Last Trade Rule ME4081 O ME CAD XD
AGENCY_LEND_BENCH_RATE Country CA: CANADA CA: CANA	Currency	CAD	
Country       CA : CANADA         B: Exchange       NONE         B: Exchange       NONE         B: Quote Type       Price         Issuer       Issuer         Trading Size       0         Total Issued       0         Nominal Decimals       0         Dividend Currency       CAD         Dividend Date Rule          Dividend Date Rule          Dividend Date Rule          Dividend Date Rule       0         Dividend Date Rule       0         Dividend Date Rule          Dividend Date Rule <td>AGENCY LEND BENCH RATE</td> <td></td> <td>Last Exercise Time 23 : 59 Last Exercise Rule ME4081_O_ME_CAD_XD</td>	AGENCY LEND BENCH RATE		Last Exercise Time 23 : 59 Last Exercise Rule ME4081_O_ME_CAD_XD
B xchange       NONE         B Quote Type       Price         Issuer       Issuer         Trading Size       0         Total Issued       0         Par Value       0         Dividend Decimals       0         Dividend Grequency       CAD         Dividend Deta Fule          Dividend Deta Rule	Country	CA : CANADA	Europe/London V Expiration Rule ME4081_O_ME_CAD_XD
B Quote Type       Price         Issuer       Exercise Settlement Lag       0       Cal       Holdays IVYC          Trading Size       0       Special Quote       No       Date Generator NONE          Total Issued       0       O       Date Generator NONE          Par Value       0       O       DateFormat       Daty       Avg Period Start Rule          Dividend Decinals       0       O       Name Month       Prompt Month       Commodity Reset          Dividend Currency       CAD       Future Contract         Long Name       Boralex Incorporated Class A:       Prem pmt conv       Conventional         Dividend Decinals       0        Long Name       Boralex Incorporated Class A:       Prem pmt conv       Conventional         Dividend Decinals       0        Long Name       Boralex Incorporated Class A:       Prem pmt conv       Conventional         Dividend Decinals       0        Quote decinals       3		NONE	
Issuer       Issuer       Date Generator NONE          Trading Size       0       Day Count       Date Generator NONE          Total Issued       0       Date Generator NONE          Par Value       0        Date Format       Date Format       Date Generator NONE          Pay Dividend       0        Date Format       Date Format       Date Format       Date Format       Date Format          Dividend Currency       CAD        Future Contract           Dividend Prequency       NON        Long Name       Boralex Incorporated Class A:       Prem pmt conv       Conventional         Dividend Date Rule        Long Name       Boralex Incorporated Class A:       Prem pmt conv       Conventional         Dividend Date Rule         Long Name       Boralex Incorporated Class A:       Prem pmt conv       Conventional         Dividend Date Rule         Quote decimals       3	Quote Type	Price	Exercise Settlement Lag 0 Trade Settlement Lag 0 Cal Holidays NYC
Trading Size     0       Trading Country     -       Total Issued     0       Par Value     0       DateFormat     DateFormat       Pay Dividend     -       Dividend Currency     CAD       Dividend Frequency     NON       Dividend Date Rule     -       Dividend Curency     -       Dividend Da	Issuer		E Special Quote No Date Generator NONE
Trading Country       Avg Period Start Rule          Total Issued       0          Par Value       0          Nominal Decimals       0          Dividend Currency       CAD          Dividend Prequency       NON          Dividend Decimals       0          Dividend Decimals       0          Dividend Decimals       0          Active From	Trading Size	0	Day Count
Total Issued     0       Par Value     0       Nominal Decimals     0       Pay Dividend     Image: Common of the prompt Month       Dividend Currency     CAD       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Dividend Date Rule     Image: Common of the prompt Month       Active From     Image: Common of the prompt Month       Active From     Image: Common of the prompt Month       Active To     Image: Common of the prompt Month	Trading Country		Asian Fixings Avg Period Start Rule
Par Value     0       Nominal Decimals     0       Pay Dividend     Image: Commodity Reset       Dividend Currency     CAD       Dividend Date Rule     Image: Commodity Reset       Active From     Image: Commodity Reset       Active From     Image: Commodity Reset       Active To     Image: Commodity Reset	Total Issued	0	DateFormat Daily V Avg Period End Rule
Nominal Decimals       0         Day Dividend       ✓         Dividend Currency       CAD         Dividend Prequency       NON         Dividend Decimals       0         Active From          Active To       Quote decimals	Par Value	0	Name Marchine Commentation
Pay Dividend     CAD       Dividend Currency     CAD       Dividend Frequency     NON       Dividend Date Rule     Long Name       Dividend Decimals     0       Active From     Conventional       Active To     Quote decimals	Nominal Decimals	0	Commodity Reset
Dividend Currency     CAD       Dividend Grrequency     NON       Dividend Frequency     NON       Dividend Date Rule     Long Name       Dividend Decimals     0       Active From     Exch drg toder       Active To     Quote decimals	Pay Dividend	$\checkmark$	Future Contract
Dividend Frequency     NON       Dividend Date Rule     Long Name       Dividend Date Rule     Long Name       Boralex Incorporated Class A:     Prem pmt conv       Conventional     Kxch org toker       Active To     Quote decimals	Dividend Currency	CAD	Attribute ElectronicExchangeTicker-BLY
Dividend Date Rule     Long Name     Boralex Incorporated Class A:     Prem pmt conv     Conventional       Dividend Decimals     0     Exch drg ticker     Exch drg ticker     Conventional       Active Fron     Quote decimals     3	Dividend Frequency	NON	
Dividend Decimals 0 Active From Active To Quote decimals 3	Dividend Date Rule		Long Name Boralex Incorporated Class A ! Prem pmt conv Conventional V
Active From Active To Quote decimals 3	Dividend Decimals	0	
Active To Quote decimals 3	Active From		Excit cirg ocker
	Active To	¥ .	Quote decimals 3

### Position details

2 000	<ul> <li>Notional</li> </ul>
	Average Price
	@AVG Price Future
DUMMY_CCP	@CCP
295430	Trade Id
BANK ALFA REGC	Client Id
	Termination Type
	Liquidated With
	O/C
	Trade Type
Full Service	Service Level
Manually Entered	TradeSource
	Execution Type
01 - Regulated	Reg Code
CLIENT	Account Type
	CCP
	Executing Broker
	Order Taker
	External Reference
AMEND	Action
VERIFIED	Status
	Internal Reference
Price	Price Convention
8.0000000	Price
20	Quantity
Buy	Buy/Sell
Call	Put/Call
200	Strike
19/01/2024	Expiry Date
01 Jan 24	Contract Date
#XMOD-BLX-0	Contract
CAD	Settle Ccy
ME	Exchange
	Product ID
Newedge Client (70	Counterparty Account
NEWEDGE	Counterparty
RG0001 (175827)	Client Account
2023-11-22	@ClearedTradeDate
23/11/2023	Cleared Date
10:12:32.000 AM	Trade Time
22/11/2023	Trade Date
EUREX (LSE)	Book
Don't Solve	Solve
Save	Save
Price	Price
Option	Strategy Name
1	6

CA Rule window for Share Split details



Corporate Action R	ules								 -	
CARules Help										
Selection CA Rule Id 10 Product Type FT	102	CA Type SPLF	~ 	Exchange ANY	<ul> <li>✓ (</li> <li>✓ A - t - t</li> </ul>	Currency ANY		~		
rioduce type int		Sub Type ANT	<ul> <li>Onde</li> </ul>	enying type Equity	<ul> <li>Applicat</li> </ul>	tion Date EX-DA	E	~		
Adjustment	i OEquity 🗸	SUD Type ANT			Operator	r Rou	ndina	✓ Decimals		
Adjustment Action	ADJUST ~	Default Rule	· 🖸	CONTRACTSIZE	Operator     MULTIPLY	r Rour	nding	∨ Decimals		
Adjustment Action Factor	ADJUST ~	Default Rule	Pay lag 0 🗘	CONTRACTSIZE STRIKE	Operator     MULTIPLY     DIVIDE	r Rour	nding	Decimals		

### Corporate action details for Share split

A Corporate Action		- 🗆 X
Corporate Action Help Apply		
😭 Generate 🍠 Apply 📮 Create 🌱 Elect		
■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■		Action 👻 🃝 Custom Data XML 🕶
Event Definition: CA id 239313, Stock Split/27/11/2023/239304		
Deactivated (Booking Not Required)		
Corporate Action	Stock Split/27/11/2023/239304	
+ CA Id	239313	
Sequence	0	
Parent Linked CA		
Child Linked CA		
Official CA Id		
Underlying Product	Equity.BLX	æ,
Exchange	NONE	
Exchange TimeZone	America/New_York	
Underlying Currency	CAD	
AGENCY_LEND_BENCH_RATE		
ISIN	CA09950M3003	
🖃 CA Swift Code	SPLF: Stock Split	
Event Choice	MAND: Mandatory no Option	
Event Process	Distribution	
Event Restriction		
Dates: Ex Date: 24/11/2023 Record Date: 24/11/2023		
Announcement Date	23/11/2023	
Ex (Effective) Date	24/11/2023	
Record Date	24/11/2023	
Shareholder Meeting Date		
TRANSFORMATION/SPLIT: SECU From 1 To 5 Pay Date 27/11/2023		
Is Default Option		$\checkmark$
CA Option Id	239313	
Option Status		
Option Reference		
Swift Event Option	SECU: Securities Option	
Model	TRANSFORMATION	
Subtype	SPLIT	
By Open Trade		
Currency	CAD	
Rounding Method		
		€ <b>,</b>
Payment Date	27/11/2023	
From Ratio	1	
To Ratio	5	
Unadjusted Close Price From Quote	0	
Offer Type Indicator		
Withholding Tax Rate (%)		
Second Level Tax (%)		
Fractional Part for Cash		
Withholding Tax Rate		
Additional Information:		
Comment		
Adjustment Factor	0	
Theoretical Dilution Factor	5	
Additional Process Indicator		
Event Specific Information: SPLE Stock Split		

CA adjustment window and the adjustment of Contract size



A Corporate A Report Util	Action - Transform	ation report																- 0	
B Selection CA ex-date :	24/11/202	13 L	inderlying :	BLX															
😑 📑 Load (	(A) 🙀 🔀																		*
Product Id		CA Typ	e .		CA	SubType	Amount		Other Amount		Currency		Ex Date		Payment D	ate	Record Date		
Adjustment	Applicable Date :	24/11/2023	Product type	: ANY		<ul> <li>Generate Adjustment</li> </ul>	s 📝 Validate All	• 📑 Unvalidated A	I 🛃 Save Al 🔹 🔓	Save Report	Remove								*
Status Vot validated	Modified Ca Id	d Rule Id 0 1002	Factor Appli	cation Date /2023	Product Type ETOEquity	Product Id Product Desc 239305 XMOD-BLX-O/	CALL/200/13AN24	From Strike To Strik	From Contract Size	To Contract Size	From Barrier Level	To Barrier Level	From Underlying BLX	To Underlying	From Parity Numerator	To Parity Numerator	From Parity Denominator	To Parity Der	nomin
																			_

### Transformation window to apply the assimilation

A Corporate Action	
Corporate Action Help Apply	
🗊 Generate 🕖 Apply 📮 Create 🌱 Elect	
E B B C Type here to filter properties	
Event Definition: CA id 239314, TRANSFORMATION/ASSIMILATION/24/11/2023/239305/239315	
Deactivated (Booking Not Required)	
Corporate Action	TRANSFORMATION/ASSIMILATION/24/11/2023/239305/239315
Underlying Product	#XMOD-BLX-O/CALL/200/1JAN24
Dates: Ex Date: 24/11/2023 Record Date: 23/11/2023	
Announcement Date	24/11/2023
Ex (Effective) Date	24/11/2023
Record Date	23/11/2023
Active From	
Active To	
TRANSFORMATION/ASSIMILATION: From 1 To 1 XMOD-BLX-O/CALL/40/1JAN24 Pay Date 24/11/2023	
Model	TRANSFORMATION
Amount	0
Currency	CAD
Rounding Method	
To Security	XMOD-BLX-O/CALL/40/1JAN24
Payment Date	24/11/2023
From Ratio	1
To Ratio	1
Unadjusted Close Price From Quote	0
Additional Information: Generated from CA on the underlying product id=239304 (CA Id = 2	
Comment	Generated from CA on the underlying product id=239304 (CA Id = 239313)

Post apply the Assimilation user need to generate and save the new trades.



A Corporate Action	•												-	
Corporate Action	Help Apply													
🔒 Generate 🍠 🗸	Apply 📮 Create 🌱	* Elect												
Applicable Date	24/11/2023 Use	se Ex Date Use Record Date	Use Payment Date											
Corporate Action Sele	ction						Corporate Action Apr	elication Criteria						
Corporate Action			TRANS	FORMATION/ASSIMILATION/24/11/202	23/239305/239315		R Apply to Position					R		
CA Model							BO Position Ty	pe		THE	ORETICAL			
CA SubType							BO Position Da	ite Type		TRA	DE			
Swift Event Code							BO Position Ag	gregation						
CA SDFilter							BO Position Ba	lance Type				_		
Underlying Code: A	AU_OTC_ELIGIBLE_COLLAT	ATERAL_TYP					PL Position Rep	poed						
Underlying Product	t		#XMO0	0-BLX-O/CALL/200/13AN24			BO Appregation	in By SubAccount						
							Processing Org.							
							Product Type							
							Position Filter			EID				
							Apply to OTC	Desilies				H		
							reprise the second							
Applicable CA	Load (CA) 🚅 Add	1 × × ×						1						
Applicable CA	Load (CA) 🛃 Add	To CX X M	CA SubType	Amoun	nt	Other Amount		Currency	Ex Date		Payment Date	Record Dab	e	-
Product Id	Load (CA) 2 Add CA Tyr 230314 TRAVE/	To Col (N) Y	CA SubType Assamil Attic	Anour	at	Other Amount		Currency cc/lo	Ex Date 24/11/2022	3	Payment Date 24/11/00/3	Record Data 23/11/2023	æ	5
Appikable CA Product Id Trade Gene	E Load (CA) CA Tyr 230314 THAKEN rate Trade Sove Al	To Del 20 14	CA SubType Assisted ATTO	ame 🕞 Agent 🔄 Agent Aggregator	n	Other Amount 0		Currency CAD	Ex Date 24/11/202		Payment Date 24(1)/2023	Record Dab 23/11/2023	æ	
Applicable CA  Product Id  Trade Control Control Control	El Load (CA) J Add CA Try 2003(4 Travier) rote Trade Save Al Trade Id Book	To Def 20 Tr ppe ar CRAATICA I ∑ Internal _ Confer Porty sk Counter Party	CA SubType ASSIMILATIO	Amun aine: 💟 Agent 📋 Agent Aggregation Product Description	n Trade Booking Date	Other Amount 0	PeyRec.Quantity	Currency 5 C/G Pay/Rec.SettlementAmount	Ex Date 24/11/202	Diffs With Existing	Payment Date 24(14/003) PayRec WithholdingTax, Gross Anc	Record Date 23/11/2023 sunt Pay/Rec.	e WitholdingTex	amount
Applicable CA Product Id Trade Trade Contendenty Rate: Contendenty	Load (CA) [], Add (CA Typ 200314 TRAVE? rate Trade @ Save Al Trade Id Soot	To Cell X To The Second	CA SubType Accordination	anne DAgent Aggregator Product Description	n Trade Booling Date	Other Amount O	PayRec.Quantity (20 00)	Currency 2000 Pay/Rec.SettlementMinourit	Ex Date 24/11/202	Diffs With Existing	Payment Date 24(1)/003 PayRec WithholdryTax.Gross Arec	Record Date 23/11/2023 Sunt Pay/Rec.	e WithholdingTax	Amount
Applicable CA  Product 1d  Trade Contendently Contendent	Load (CA) , Add CA Try 200314 TRACO	T <sub>0</sub> → ⊗ Y pe PCDNHD01 Starmal Only Pos sk CounterParty St. Scale Party	CA SubType Association Aggregation 2 Cl Product Type ETGENUTY	Amon Amon Peduci Descrition Peduci Descrition Peduci Descrition	n Trade Booling Date 24(1)/2023	Other Amount 0 Action NONE	PeyRec.Quantay (20.00)	Currency CAD Pay/Bac-SettlementAmount 16.0000	Ex Date 34/11/002	Diffs With Existing	Payment Date - QLI 10023 Pay,Rec. WithholdingTax, Gross Amo	Record Data 23/11/2023 2011 Pay/Rec.	e WitholdingTax	Amount
Appikable CA Product Id Product Id Trade Gene Role Role Role Role SoutherParty SoutherParty	Load (CA) Le Add CA Typ 200314 TRAIGO Trade To Trade Id Book 200550 PLBE 200550 PLBE	b     bk     bk       ype     ype       ype <td>CA SubType Accordination for Aggregation [2] (1] Product Type ETGEauty ETGEauty</td> <td>Amount AppentAppent Apprepator Product Description RMADD Bits -O(CALL/2007) LUNCH</td> <td>n Trade Booling Date</td> <td>Other Amount O Action NONE NONE</td> <td>PeyRec.Quantity (20.00) 0.000</td> <td>Currency SCAD Pay/Rac.Settlement/Amount 16,0000 (16,000 A</td> <td>Ex Date 34/11/2022 Settle Cur. 0 CAD 0) CAD</td> <td>Diffs With Existing</td> <td>Payment Date 24(1)/2023</td> <td>Record Data 22/11/2023 sunt Pay/Rec.</td> <td>e WitholdingTex</td> <td>* Amount</td>	CA SubType Accordination for Aggregation [2] (1] Product Type ETGEauty ETGEauty	Amount AppentAppent Apprepator Product Description RMADD Bits -O(CALL/2007) LUNCH	n Trade Booling Date	Other Amount O Action NONE NONE	PeyRec.Quantity (20.00) 0.000	Currency SCAD Pay/Rac.Settlement/Amount 16,0000 (16,000 A	Ex Date 34/11/2022 Settle Cur. 0 CAD 0) CAD	Diffs With Existing	Payment Date 24(1)/2023	Record Data 22/11/2023 sunt Pay/Rec.	e WitholdingTex	* Amount

#### Post Corporate action Trade browser details with new positions

🦽 Trade Browser / Trac	de Browser																-	
Report Data View Export MarketData Process Utilities Help																		
🖬 😡 📑 🌰																		
Criteria																		
Client Account	CounterParty Account	Trade Id	ExecutionType	External Reference	Product Type	Trade Date	Product Description (F)	Buy/Sell	Quantity	Trade Price	Trade Currency	TradeStatus	Entered Date	Entered User	Book	CounterParty	Trader	Settle Cur.
Client Account: RG0001		1					1	1		1			1			1		1
RG0001	Newedge Client	29543			ETOEquity	Nov 22, 2023 10:12 AM	#XMOD-BLX-O/CALL/200/13AN24	Buy	20.00	8.0000000	CAD	VERIFIED	Dec 04, 2023 10:13 AM	calypso_user	EUREX (LSE)	NEWEDGE	NONE	CAD
RG0001	Newedge Client	295556	CORPORATE ACTION		ETOEquity	Nov 24, 2023 12:00 AM	#XMOD-BLX-O/CALL/200/1JAN24	Sel	(20.00)	8.0000000	CAD	VERIFIED	Dec 04, 2023 10:23 AM	calypso_user	EUREX (LSE)	NEWEDGE	NONE	CAD
RG0001	Newedge Client	29555	CORPORATE ACTION		ETOEquity	Nov 24, 2023 12:00 AM	XMOD-BLX-O/CALL/40/1JAN24	Buy	20.00	1.6000000	CAD	VERIFIED	Dec 04, 2023 10:23 AM	calypso_user	EUREX (LSE)	NEWEDGE	NONE	CAD

Post corporate action new contract details with new Strike, Contract size, CA Id and Activate from.



A Exchange Traded Option: XMOD-BLX-O/ME/Equity/CAD	-	×
File		
Exchange ME V Type Equity V Id 238758		
Definition Options		
Quote Type Price v No. Contracts 5 Rate Modifier 1 Is SVN		
ExerciseType American V SettleType Phys V Strike Quote Type Price V		
Tick Value 5 Min Move (Ticks) 0.01 CA Id 239314		
Contract size 500 Auto Exercise Adj. Del 0		
Underlying Equity.BLX		
Last Trade Time         16         :         00         Last Trade Rule         ME4081_0_ME_CAD_XD		
Last Exercise Time 23 : 59 Last Exercise Rule ME4081_0_ME_CAD_XD		
Europe/London v Expiration Rule ME4081_O_ME_CAD_XD		
Exercise Settlement Lag 0 Trade Settlement Lag 0 Cal Holidays NYC		
Day Count Date Generator NONE		
Asian Fixings Avg Period Start Rule		
DateFormat Daily V Avg Period End Rule		
Name Month Prompt Month V Commodity Reset		
Future Contract 🗸 🗸		
Attribute ElectronicExchangeTicker=BLX		
Long Name Boralex Incorporated Class A ! Prem pmt conv Conventional ~		
Exch drg ticker BLX		
Quote decimals 3		
A Exchange Traded Option: XMOD-BLX-O/ME/Equity/CAD	-	×
File		
Evchange ME V Type Foulity V Id 238758		
Definition Options		
Start Date 05/12/2023 PUT ?		
Strike: From To Increment		
Underlying Equity.BLX Generate Options		

Trade End Last Exercise First Delivery

19/01/2024 19/01/2024

Last

Id

Underlying Exp. Expiry

239315 Equity.BLX JAN 24 19/01/2024 CALL

Put/Call

Strike Trade Start

40 24/11/2023