



Nasdaq Calypso

Portfolio Swaps Corporate Actions

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Approved

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Document History

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This document describes the various outcomes on Portfolio Swaps positions after Corporate Actions.

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Introduction

The aim of this document is to describe the different outcomes on Portfolio Swap positions following Corporate Actions (CAs) involving stock distribution and reorganization.

The following CAs are managed for Portfolio Swap positions:

- ACCRUAL.BONUS
- ACCRUAL.STOCK_DIV
- ACQUISITION.STOCK_OFFER
- ACQUISITION.CASH_OFFER
- CASH.DIVIDEND
- EXPIRY.EXPIRY
- MERGER.RIGHTS_CALL
- REDEMPTION.REDEMPTION
- REDEMPTION.TERMINATION
- SPINOFF.SPINOFF
- TRANSFORMATION.FUNDING
- TRANSFORMATION.PRICE_CHANGE
- TRANSFORMATION.ROLLOVER
- TRANSFORMATION.SPLIT

The list of the CA SWIFT codes that refer to those models & subtypes are listed in the CA Swift Event Code window.

| Swift Code | CASwiftEventChoice | CAPAForElection | CAIncludeSwiftInformation | CASwiftEventProcess | CAModelSubtype | CATradeBasis.CUM | CATradeBasis.EX | SpecialDividend | CASubjectToScaleBack |
|---|--------------------|-----------------|---------------------------|---------------------|------------------------------------|------------------|-----------------|-----------------|----------------------|
| BCHU: Bonus/capitalization issue | MAND | | | Distribution | ACCRUAL.BONUS_SECU... | CINGS | NBNS | | |
| RHDI: Intermediate securities distribution | MAND | | | Distribution | ACCRUAL.RIGHTS_OPN_SECU... | SPCU | SPEX | | |
| DVSC: Script Dividend/ Payment | MAND | | | Distribution | ACCRUAL.STOCK_DIV_SECU... | CDIV | XDIV | | |
| DVSE: Stock Dividend | MAND | | | Distribution | ACCRUAL.STOCK_DIV_SECU... | CDIV | XDIV | | |
| EXOF: Exchange Offer | MAND; CHOS; VOLU | | | Reorganisation | ACQUISITION.CASH_OFFER.CASH... | | | | |
| DLST: Trading status deleted | MAND; CHOS | | | Reorganisation | ACQUISITION.CASH_OFFER.CASH... | | | | |
| LQUL: Liquidation dividend/ Payment | MAND | | | Reorganisation | ACQUISITION.CASH_OFFER.CASH... | | | | |
| TEND: Tender /acquisition/ Takeover/ Purchase offer / Buyback | VOLU | | | Reorganisation | ACQUISITION.CASH_OFFER.CASH... | SPCU | SPEX | | |
| MRGR: Merger | MAND; CHOS | | | Reorganisation | ACQUISITION.STOCK_OFFER.CASE... | SPCU | SPEX | | |
| DTCH: Dutch Auction | VOLU | | | Reorganisation | ACQUISITION.STOCK_OFFER.CASE... | | | | |
| NOOF: Non-Official Offer | MAND; CHOS; VOLU | | | Reorganisation | ACQUISITION.STOCK_OFFER.CASE... | | | | |
| BIDS: Repurchase offer / Issuer bids/ Reverse Rights | VOLU | | | Reorganisation | ACQUISITION.STOCK_OFFER.CASE... | | | | |
| DRIP: Dividend Reinvest | CHOS; MAND | | | Distribution | CASH.DIVIDEND.CASH... | CDIV | XDIV | | |
| DVOP: Dividend Option | CHOS; MAND | | | Distribution | CASH.DIVIDEND.CASH... | CDIV | XDIV | | |
| DVCA: Cash Dividend | MAND; CHOS | | | Distribution | CASH.DIVIDEND.CASH... | CDIV | XDIV | | |
| DVCR: Increase in value | MAND | | | General | CASH.DIVIDEND.CASH... | | | | |
| SPRR: Share premium Dividend | MAND; CHOS | | | Distribution | CASH.DIVIDEND.CASH... | CDIV | XDIV | | |
| SRUI: Call on intermediate securities | CHOS; VOLU | | | Reorganisation | MERGER.RIGHTS_CALL_EXER... | CRTS | XRTS | | |
| SPUT: Put Redemption | VOLU | | | General | REDEMPTION.REDEMPTION.CASH... | | | | |
| DRCA: Cash Distribution From Non-Eligible Securities Sales | MAND; CHOS | | | Distribution | REDEMPTION.REDEMPTION.LAPS... | | | | |
| REDM: Final Maturity | MAND | | | Reorganisation | REDEMPTION.REDEMPTION.SECU... | | | | |
| ACTV: Trading Status active | MAND | | | General | REDEMPTION.REDEMPTION.SECU... | | | | |
| BSLP: Bankruptcy | MAND | | | Reorganisation | REDEMPTION.REDEMPTION.SECU... | | | | |
| WRTH: Worthless | MAND | | | Reorganisation | REDEMPTION.REDEMPTION.SECU... | | | | |
| INIC: Interest Payment | MAND | | | Distribution | CASH.INTEREST.CASH... | LCPN | XLPN | | |
| TREC: Tax Ratchet | MAND | | | Distribution | CASH.INTEREST.CASH... | | | | |
| ODT: Odd lot sale/ purchase | MAND; VOLU | | | Reorganisation | CASH.ODD_LOT.CASH... | | | | |
| DRUI: Call on intermediate securities | CHOS; VOLU | | | Reorganisation | MERGER.RIGHTS_CALL_EXER... | CRTS | XRTS | | |
| HCAL: Full Call/ Early Redemption | MAND; VOLU | | | Reorganisation | REDEMPTION.CALL_REDEMPTION.SECU... | | | | |
| PCAL: Partial Redemption With Reduction of Nominal Value | MAND; VOLU | | | Reorganisation | REDEMPTION.CALL_REDEMPTION.SECU... | | | | |
| SPUT: Put Redemption | VOLU | | | General | REDEMPTION.REDEMPTION.CASH... | | | | |
| DRCA: Cash Distribution From Non-Eligible Securities Sales | MAND; CHOS | | | Distribution | REDEMPTION.REDEMPTION.LAPS... | | | | |
| REDM: Final Maturity | MAND | | | Reorganisation | REDEMPTION.REDEMPTION.SECU... | | | | |
| ACTV: Trading Status active | MAND | | | General | REDEMPTION.REDEMPTION.SECU... | | | | |
| SOFF: Spin Off | MAND; CHOS | | | Distribution | SPINOFF.SPINOFF.SECU... | SPCU; CBNS | SPEX; NBNS | | |
| SPLF: Stock Split | MAND | | | Distribution | TRANSFORMATION.SPLIT_SECU... | SPCU | SPEX | | |
| SPLR: Reverse Stock Split | MAND | | | Reorganisation | TRANSFORMATION.SPLIT_SECU... | SPCU | SPEX | | |

This document describes the process using the Corporate Action window, but you can also use the CORPORATE_ACTION scheduled task.

Positions with Liquidation Attributes

For all CA events:

When there is a no liquidation position aggregation (Liq. Aggregation ID is null), the CA trades are created against the counterparty to create the transfers and update the P&L at book level.

When there is a liquidation position aggregation due to liquidation attributes, the CA trades are created per liq. Aggregation ID against the PO to update the P&L at book/liquidation attributes levels.

For cash dividend, the CA trade against counterparty will only generate the DIVIDEND transfers and the CA trades against the PO will update the P&L at book level (CA trade P&L with null liq. aggregation ID) and at liquidation attributes levels (CA trades P&L with liq. aggregation ID not null).

1.1 Settings

Corporate Actions by Trade Date

"By Trade Date" should be checked for portfolio swaps.

You also need to add the following values to the domain "generateCA.PortfolioSwap" with Comment = true to generate the corresponding CAs by trade date:

CASH.DIVIDEND.setIsByTradeDate

TRANSFORMATION.PRICE_CHANGE.setIsByTradeDate

Is Ex-Date Inclusive

You can add the following values to the domain "generateCA.PortfolioSwap" with Comment = true to generate the corresponding CAs with Ex Dividend Date inclusive:

CASH.DIVIDEND.setIsExDateInclusive

TRANSFORMATION.PRICE_CHANGE.setIsExDateInclusive

TRANSFORMATION.SPLIT.setIsExDateInclusive

SPINOFF.SPINOFF.setIsExDateInclusive

Normally trades entered on the payment end date of the Equity Leg are not considered for price change and reset. These trades are considered as part of next cashflow (Payment End is the Payment Begin date of next cashflow).

If the trades entered on payment end date are to be considered for reset, then on execution of Price Change CA - 'Ex-Date' Checkbox should be selected and domain 'exDateTradePreviousCF' should be set as 'True'. The default

value of 'exDateTradePreviousCF' is 'False'. If the domain is kept as 'False' (or not Set) then on execution of Price Change CA - 'Ex-Date' Checkbox should not be selected.

FX Rate

For a PortfolioSwapPosition CA, with Settle Currency different from Trade Currency, the following logic is applied:

- If Liquidation is by Trade Open Quantity, pick up the FX Rate from Initial FX from linked trade
- If Liquidation is not by Trade Open Quantity, pick up the FX Rate from Quotes at End of Day Ex Date

Realized P&L Transfers

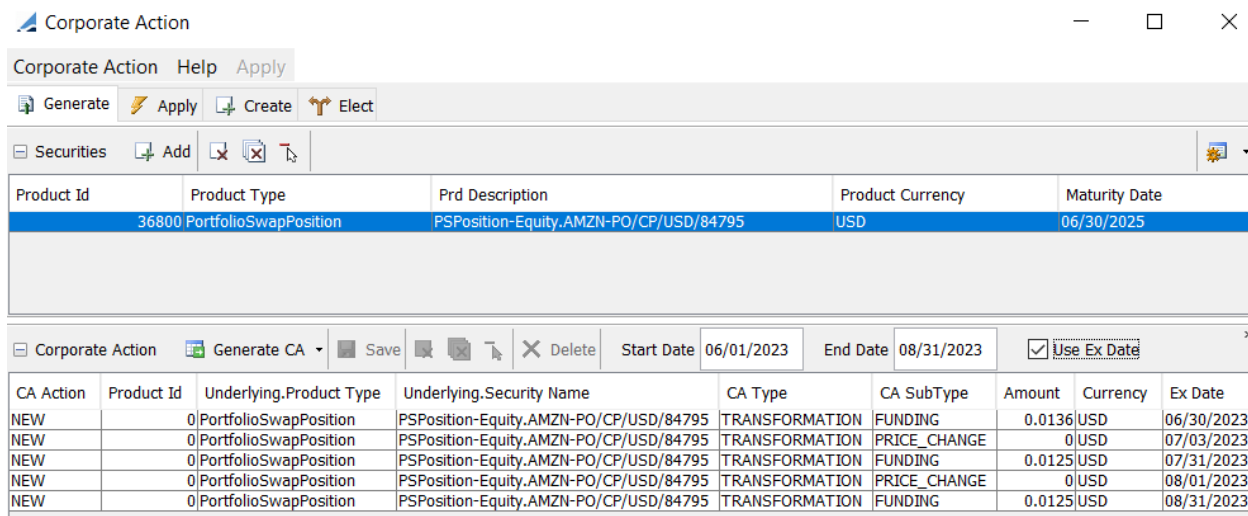
In order to generate realized P&L transfers on the close out trades when applying PRICE_CHANGE and FUNDING corporate actions, you need to set the environment property:

XFER_PL_ON_CLOSE_TRADE = true

1.2 Generating Corporate Actions

Depending on the type of corporate action, PortfolioSwapPosition corporate actions are generated based on the performance schedule, the portfolio swap contract and the underlying product CAs using the Generate tab in the Corporate Action window.

Example:



| Product Id | Product Type | Prd Description | Product Currency | Maturity Date |
|------------|-----------------------|---------------------------------------|------------------|---------------|
| 36800 | PortfolioSwapPosition | PPosition-Equity.AMZN-PO/CP/USD/84795 | USD | 06/30/2025 |

| CA Action | Product Id | Underlying.Product Type | Underlying.Security Name | CA Type | CA SubType | Amount | Currency | Ex Date |
|-----------|------------|-------------------------|---------------------------------------|----------------|--------------|--------|----------|------------|
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AMZN-PO/CP/USD/84795 | TRANSFORMATION | FUNDING | 0.0136 | USD | 06/30/2023 |
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AMZN-PO/CP/USD/84795 | TRANSFORMATION | PRICE_CHANGE | 0 | USD | 07/03/2023 |
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AMZN-PO/CP/USD/84795 | TRANSFORMATION | FUNDING | 0.0125 | USD | 07/31/2023 |
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AMZN-PO/CP/USD/84795 | TRANSFORMATION | PRICE_CHANGE | 0 | USD | 08/01/2023 |
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AMZN-PO/CP/USD/84795 | TRANSFORMATION | FUNDING | 0.0125 | USD | 08/31/2023 |

Make sure that you select the underlying type PortfolioSwapPosition when adding a security:

Product Chooser

| Type/Ccy | Code | CA Underlying | Id | Description | Type |
|-----------------------|------|---------------|-------|--|-----------------------|
| CA Underlying | | | 36800 | PSPosition-Equity.AMZN-PO/CP/USD/84795 | PortfolioSwapPosition |
| Underlying Family | | | | | |
| Underlying Type | | | | | |
| Bond | | | | | |
| Equity | | | | | |
| Warrant | | | | | |
| PortfolioSwapPosition | | | | | |

If it is not available for selection, double-click the Underlying Type label and add PortfolioSwapPosition.

You should check or uncheck “Use Ex Date” depending on the domain “PortfolioSwap “ previously described.
following domain values.

The process is described below for each type of corporate action.

Applying Corporate Actions

2.1 ACCRUAL.BONUS and ACCRUAL.STOCK_DIV

The PortfolioSwapPosition CAs are based on the underlying CAs.

Sample trade:

PSPosition-Equity.AAPL-PO/CP/USD/240414 -PO is Default Processing Organisation (403566) - Version : 1 Mod User:(admin) [17221101/EQDCMD_V1]

Trade Back Office PortfolioSwapPosition Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Details Fees Cashflows Inv Attributes

Cpty ... CounterParty Delete during implementation

Book PFS_SPINOFF ... Status VERIFIED ID 403566

☐ Mirror Template NONE

| Contract Details | | | |
|------------------|------------------|-----------------------------|-------------------------|
| Trade Date | 15/12/2021 | Commission (bps) | 1 |
| Contract | PO/CP/USD/240414 | Commission Pay Method | Embedded in Price (bps) |
| Start Date | 21/12/2021 | Pay Accruals At Liquidation | EFFECTIVE_DATE |
| End Date | 02/05/2022 | Trading Gain Pay Method | Effective Date |
| | | Settlement Currency | USD |
| | | FX Conversion Method | Compo |
| | | Basic Interest Rate (%) | 10 |

| Equity Leg | | Funding Leg | |
|----------------------|----------------------|------------------------------------|--------------------------|
| Definition | | Definition | |
| Direction | Receive | Direction | Pay |
| Underlying | AAPL | Initial Notional | 0 |
| Quantity | 500,000 | Include Cash Prepaid | <input type="checkbox"/> |
| Gross Price | 139.986 | Borrow Charge Rate (Fixed %) | 0 |
| Initial Price | 139.9720014 | Funding Rate | |
| Spot (Current Level) | 0 | Leg Type | Fixed |
| Performance | | Fixed Rate (%) | 2 |
| Performance Schedule | CUSTOM_SCHEDULE | Spread (%) | 0 |
| Payment Date Lag | 2D Bus NYC FOLLOWING | Trade Level Funding Spreads Locked | <input type="checkbox"/> |
| Dividend | | DayCount | ACT/360 |
| Dividend Schedule | PERF_SCHEDULE | Coupon Schedule | |
| Retraction Rate (%) | 1 | Frequency | MTH |

Step 1 - Create / generate the underlying Equity CA.

Example for STOCK_DIV (it is similar for BONUS):

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Event Definition: CA id 325219, Stock Dividend/14/09/2020/68215

Deactivated (Booking Not Required)

Corporate Action Stock Dividend/14/09/2020/68215

Underlying Product Equity.AAPL

CA Swift Code DVSE: Stock Dividend

Dates: Ex Date: 08/09/2020 Record Date: 08/09/2020

Announcement Date 02/09/2020

Ex (Effective) Date 08/09/2020

Record Date 08/09/2020

Shareholder Meeting Date

ACCRUAL/STOCK_DIV: SECU From 1 To 2 Pay Date 14/09/2020

Is Default Option

Swift Event Option SECU: Securities Option

Model ACCRUAL

Currency USD

Rounding Method

To Security

Payment Date 14/09/2020

From Ratio 1

To Ratio 2

Offer Type Indicator

Additional Information:

Comment

Adjustment Factor 0.9

Theoretical Dilution Factor 3

Event Specific Information: DVSE Stock Dividend

Step 2 - Generate the corresponding PortfolioSwapPosition CA.

The corporate actions are created using the Generate tab in the Corporate Action window for the PortfolioSwapPosition product.

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Product Id 317215 PortfolioSwapPosition Product Type PPosition-Equity.AAPL-PO/CP/USD/240414 Product Currency USD

Corporate Action Generate CA Save Delete Start Date 21/12/2021 End Date 02/06/2022 Use Ex Date Default Rounding Method Include Swift Information

| CA Action | Product Id | Underlying Product Type | Underlying Security Name | CA Type | CA SubType | Amount | Currency | Ex Date |
|-----------|------------|-------------------------|--|----------------|------------|---------|----------|------------|
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02USD | USD | 03/01/2022 |
| CANCEL | 325213 | PortfolioSwapPosition | PPosition-Equity.AAPL-PO/CP/USD/240414 | TRANSFORMATION | SPLIT | 0 | USD | 06/01/2022 |
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02USD | USD | 02/02/2022 |
| NONE | 326714 | PortfolioSwapPosition | PPosition-Equity.AAPL-PO/CP/USD/240414 | CASH | DIVIDEND | 6 | USD | 03/02/2022 |
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02USD | USD | 02/03/2022 |
| NEW | 0 | PortfolioSwapPosition | PPosition-Equity.AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02USD | USD | 04/04/2022 |
| NONE | 326716 | PortfolioSwapPosition | PPosition-Equity.AAPL-PO/CP/USD/240414 | ACCRUAL | STOCK_DIV | 5 | USD | 08/04/2022 |

Step 3 - Then apply the corporate actions from the Apply tab.

Generate Apply Create Elect

Applicable Date: 08/04/2022 ☒ Use Ex Date ☐ Use Record Date ☐ Use Payment Date

Corporate Action Selection

Corporate Action: Stock Dividend/12/04/2022/317215

CA Model:

CA SubType:

Swift Event Code:

CA SDFilter:

Underlying Code: AU_OTC_ELIGIBLE_COLLATERAL_TYP

Underlying Product: PSPosition-Equity.AAPL-PO/CP/USD/240414

Corporate Action Application Criteria

☒ Apply to Position

BO Position Type: THEORETICAL

BO Position Date Type: SETTLE

BO Position Aggregation: ☐

BO Position Balance Type: ☐

PL Position Reposed: ☐

BO Aggregation By SubAccount: ☐

Processing Org.: PortfolioSwap, PortfolioSwapPosition

Product Type: PFS_SPINOFF

Position Filter: ☐

☒ Apply to OTC

Apply to MarginCall Position: ☐

Applicable CA Load CA Add

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
|----------------|-----------|------------|--------|--------------|----------|------------|--------------|-------------|
| 326716/ACCRUAL | STOCK_DIV | | 5 | | 0/USD | 08/04/2022 | 12/04/2022 | 08/04/2022 |

Trade Generate Trade Save All ☒ Internal ☐ Only Position Aggregation ☒ Claims ☒ Agent ☐ Agent Aggregation

| Role | Trade Id | Book | CounterParty | Product Type | Product Description | Trade Booking Date | Action | Pay/Rec.Quantity | Pay/Rec.SettlementAmount | Settle Cur. |
|--------------------|---------------|------|-----------------------|---|---------------------|--------------------|--------------|------------------|--------------------------|-------------|
| Role: CounterParty | | | | | | | | | | |
| CounterParty | 0 PFS_SPINOFF | CP | PortfolioSwapPosition | PSPosition-Equity.AAPL-PO/CP/USD/240414 | 09/04/2022 | NEW | 2,000,000.00 | (10,000,000.00) | USD | |
| | PFS_SPINOFF | CP | PortfolioSwapPosition | Receive Performance on Equity-AAPL/Pay: 2.00000 | 09/04/2022 | NEW | 2,000,000.00 | (10,000,000.00) | USD | |

It creates a new PortfolioSwapPosition trade.

PSPosition-Equity.AAPL-PO/CP/USD/240414 -PO is Default Processing Organisation (0) - Version : 0 [17221101/EQDCMD_V1]

Trade Back Office PortfolioSwapPosition Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Details Fees Cashflows Inv Attributes

Cpty: CounterParty: Delete during implementation

Book: PFS_SPINOFF Status: NONE ID: 0

☐ Mirror Template: NONE

Contract Details

Trade Date: 09/04/2022

Contract: PO/CP/USD/240414

Start Date: 09/04/2022

End Date: 02/06/2022

Commission (bps): 0

Commission Pay Method: Embedded in Price (bps)

Pay Accruals At Liquidation: EFFECTIVE_DATE

Trading Gain Pay Method: Effective Date

Settlement Currency: USD

FX Conversion Method: Compo

Basic Interest Rate (%): 10

Equity Leg

Definition: Receive

Underlying: AAPL

Quantity: 2,000,000

Gross Price: 5

Initial Price: 5

Spot (Current Level): 60

Performance

Performance Schedule: CUSTOM_SCHEDULE

Payment Date Lag: 2D Bus NYC FOLLOWING

Dividend

Dividend Schedule: PERF_SCHEDULE

Retrocession Rate (%): 1

Funding Leg

Definition: Pay

Initial Notional: 10,000,000

Include Cash Prepaid: ☐

Borrow Charge Rate (Fixed %): 0

Funding Rate

Leg Type: Fixed

Fixed Rate (%): 2

Spread (%): 0

Trade Level Funding Spreads Locked: ☐

DayCount: ACT/360

Coupon Schedule

Frequency: MTH

Day rule: NONE

Mod Rule: ADJUSTED

Payment Date Lag: 2D Bus NYC MOD_FOLLOW

Trade Attributes

Setup

| Name | Value |
|------------------------------------|-----------|
| CAFractionalShares | 0 |
| CAReference | 326716 |
| CASource | 395,584 |
| CATradeNew | yes |
| CAVersion | 0 |
| Commission | 0 |
| GuaranteedFxRate | 1 |
| LiqConfigId | 0 |
| LiqConfigName | DEFAULT |
| PortfolioSwapPositionSpreadVersion | 0 |
| TradeClassification | STOCK_DIV |

MarketData Pricer Params Results

Val Date: 26/01/2023 11:08:42 Pricing

2.2 ACQUISITION.CASH_OFFER and ACQUISITION.STOCK_OFFER

The PortfolioSwapPosition CAs are based on the underlying CAs.

2.2.1 CASH_OFFER

Generating the CA event TEND (tender offer) on PortfolioSwapPosition based on underlying equity CA:

Corporate Action
Corporate Action Help Apply
Generate Apply Create Elect

| Product Id | Product Type | Prd Description | Product Currency | Maturity Date |
|------------|-----------------------|--|------------------|---------------|
| 44814 | PortfolioSwapPosition | PSPosition-Equity.TEND PFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | EUR | |

Corporate Action Generate CA Save Delete Start Date 19/03/2019 End Date 23/03/2019 Use Ex Date Default Rounding Method Include Swift Information

| CA Action | Product Id | Underlying Product Type | Underlying Security Name | CA Type | CA SubType | Amount | Currency | Ex Date | Payment Date | Record Date |
|-----------|------------|-------------------------|--|-------------|------------|--------|----------|------------|--------------|-------------|
| NONE | 44815 | PortfolioSwapPosition | PSPosition-Equity.TEND PFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | ACQUISITION | CASH_OFFER | 15 | EUR | 19/03/2019 | 22/03/2019 | 20/03/2019 |

Corporate Action
Corporate Action Help Apply
Generate Apply Create Elect

Event Definition: CA id 44815, Tender/acquisition/Takeover/Purchase offer / Buyback/22/03/2019/44814
Deactivated (Booking Not Required)
Corporate Action
Underlying Product
CA Swift Code
Event Choice
Event Process
Is Taxable
Offeror
Event Condition Stage
Redemption Rate
Event Restriction
Dates: Ex Date: 19/03/2019 Record Date: 20/03/2019
Announcement Date
Ex (Effective) Date
Record Date
Market Deadline
Election to Counterparty Response Deadline
Period Start Date
Period End Date
Election Start Date
Election End Date
ACQUISITION/CASH_OFFER: CASH From 1 To 1 Pay Date 22/03/2019
Is Default Option
Swift Event Option
Model
Subtype
Success Percent (Scale Back Ratio) (%)
Cash Rate
Currency
Rounding Method
To Security
Payment Date
From Ratio
To Ratio
Response Deadline Date/Time
REFERENTIAL: NOAC From 1 To 1 Pay Date 22/03/2019
Is Default Option
Swift Event Option
Model
Currency
Payment Date
Response Deadline Date/Time

| | |
|---|--|
| Tender/acquisition/Takeover/Purchase offer / Buyback/22/03/2019/44814 | |
| PSPosition-Equity.TEND PFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | |
| VOLU: Voluntary - Instruction Required to Participate | |
| Reorganisation | |
| WHOU: Wholly Unconditional | |
| No | |
| 19/03/2019 | |
| 19/03/2019 | |
| 20/03/2019 | |
| 20/03/2019 12:00:00 | |
| 19/03/2019 | |
| 20/03/2019 | |
| CASH: Cash | |
| ACQUISITION | |
| CASH_OFFER | |
| 100 | |
| 15 | |
| EUR | |
| 22/03/2019 | |
| 1 | |
| 1 | |
| 22/03/2019 | |
| NOAC: No Action | |
| REFERENTIAL | |
| EUR | |
| 22/03/2019 | |

P&L position at XD-1 EOD:

Position Keeper for PSPosition-Equity.TEND PFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 at 18/03/19 23:59:00
Tools Market Data Help

Val Date 18/03/2019 23:59:00 Product PSPosition-Equity.TEND PFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 Hierarchy Position By Settle Date Liquidation Keys
Trade Filter ALL Pricing Env default Aggregation BookName Ind. Fees in Position Zero Positions Include Tolerance 0.0

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position | Current Mkt Price |
|-------------|---------|---------------------|------------|-------------|--|----------|-----------|----------|--------------------|---------------|-------------|-------------|----------|---------|-----------------|-------------------|
| 0/DEFAULT | BNP PFS | 0 | 44814 | 47107 | PSPosition-Equity.TEND PFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | 0.00 | 20,000.00 | EUR | 20,000.00 | 10.00000 | -200,000.00 | -200,000.00 | 20,000 | 0.00 | -200,000.00 | 0.000 |

Applying the Default option CASH:

| | | | | | | | | |
|-------------------|-------------|------------|--------|--------------|----------|------------|--------------|-------------|
| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
| 44815/ACQUISITION | CASH_OFFER | 15 | 0 | 0 | EUR | 19/03/2019 | 22/03/2019 | 20/03/2019 |
| 44811/REFERENTIAL | REFERENTIAL | 0 | 0 | 0 | EUR | 19/03/2019 | 22/03/2019 | 20/03/2019 |

| | | | | | | | |
|-------|----------------|----------|--|--|--|---|--|
| Trade | Generate Trade | Save All | <input checked="" type="checkbox"/> Internal | <input type="checkbox"/> Only Position Aggregation | <input checked="" type="checkbox"/> Claims | <input checked="" type="checkbox"/> Agent | <input type="checkbox"/> Agent Aggregation |
|-------|----------------|----------|--|--|--|---|--|

| Trade Id | Action | Role | CounterParty | CARef | TradeStatus | Book | Product Description | Trade Short Date | Trade Settle Date | Settle Pay/Rec | Long Short | Pay/Rec Qty | SettlementAmount | Settle Cur. | Trade Price | WHTGross Amount |
|----------|--------|--------------|--------------|-------|-------------|---------|---|------------------|-------------------|----------------|------------|-------------|------------------|-------------|-------------|-----------------|
| 47303 | NONE | CounterParty | BLUE CREST | 44815 | VERIFIED | BNP PFS | Pay Performance on Equity.TEND PFS/Receive: EUR 3.50000 | 19/03/2019 | 19/03/2019 | Rec | Short | (20,000.00) | 0.00 | EUR | 10 | |
| | | CounterParty | | | | | | | | | | (20,000.00) | 0.00 | | | |

Closing position on PFS against CA_FEE calculated as (Average Price – CA product cash rate) * Position

PS-BNPPARIBAS CIB/BLUE CREST/EUR/35102-Pay Performance on Equity.TEND PFS/Receive: 3.50000 -PO is BNPPARIBAS CIB (0) - Version : 0 [161024/backoffice161_PFS]

Trade Back Office PortfolioSwap Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Details Fees Cashflows Inv Attributes Resets

Type: CA_FEE REC

Amount: 100,000 EUR

Fee Date: 22/03/2019 Billing Ccy: Fx Rate: 0

Start Date: 22/03/2019 End Date: 22/03/2019

Legal Entity: BLUE CREST

Known Date: 20/03/2019

Description: CA Fee Amount = quantity (cash

Fee Calculation: Method: NONE Input: 0 Role: CounterParty

Generate Add Modify Remove Automatic Fees...

| Type | Date | Start Date | End Date | Currency | Amount | Legal Entity | Pay/Rec | Known Date | Method | Input | External Id | Role | Fee Def. | Comment | PV | Billing Ccy | FX Rate | Fee Config Id | Original Amount |
|--------|------------|------------|------------|----------|------------|--------------|---------|------------|--------|--------|-------------|------|--------------|---------------|----|-------------|---------|---------------|-----------------|
| CA_FEE | 22/03/2019 | 22/03/2019 | 22/03/2019 | EUR | 100,000.00 | BLUE CREST | REC | 20/03/2019 | | 20,000 | | 0 | CounterParty | CA_FEE for CA | | | 0 | | 0 |

Settlements

Report Data View Export Window

| Xfer_SecCode.ISIN | Book | Transfer_Id | Transfer Type | Xfer Product Type | Settle Amount | Xfer Other Amount | SettleCurrency | Xfer Pay/Rec | Value Date | Netting Type | Transfer Status | Delivery Type | PO Agent | Xfer Their Agent | GL Account | Cash Account |
|-------------------|-----------------|---------------|---------------|-------------------|---------------|-------------------|----------------|--------------|------------|--------------|-----------------|---------------|--------------------|------------------|------------|--------------|
| BNP PFS | 254507/SECURITY | PortfolioSwap | (20,000.00) | 0.00 | EUR | PAY | 19/03/2019 | None | VERIFIED | DFP | SICOVAM | SICOVAM | PFS EUR ACC @ SICO | | | |
| BNP PFS | 254508/CA_FEE | PortfolioSwap | 100,000.00 | 0.00 | EUR | RECEIVE | 22/03/2019 | None | VERIFIED | DFP | SICOVAM | SICOVAM | PFS EUR ACC @ SICO | | | |

2.2.2 STOCK_OFFER

Generating the CA event on PortfolioSwapPosition based on underlying equity CA:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Type here to filter properties

Action

Deactivated (Booking Not Required)

Corporate Action Exchange Offer/05/04/2019/44821/45017

Underlying Product PPosition-Equity-EXOF PFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102

CA Swift Code EXOF: Exchange Offer

Dates: Ex Date: 01/04/2019 Record Date: 02/04/2019

Announcement Date 01/04/2019

Ex (Effective) Date 02/04/2019

Record Date 02/04/2019 09:09:42

Market Deadline

Election to Counterparty Response Deadline

Period Start Date

Period End Date

Election Start Date 01/04/2019

Election End Date 02/04/2019

ACQUISITION/STOCK_OFFER: SECU From 2 To 1 Equity.NEW EXOF PFS Pay Date 05/04/2019

Is Default Option

Swift Event Option SECU: Securities Option

Model ACQUISITION

Cash Rate 0

Currency EUR

Rounding Method

To Security Equity.NEW EXOF PFS

Payment Date 05/04/2019

From Ratio 2

To Ratio 1

Adjustment Cost 1

Response Deadline Date/Time 02/04/2019 09:09:42

ACQUISITION/CASH_OFFER: CASH From 1 To 1 Pay Date 05/04/2019

Is Default Option

Swift Event Option CASH: Cash

Model ACQUISITION

Cash Rate 50

Currency EUR

Rounding Method

To Security

Payment Date 05/04/2019

From Ratio 1

To Ratio 1

Response Deadline Date/Time 02/04/2019 09:09:42

Applying the option SECU:

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
|------------|-------------|-------------|--------|--------------|----------|------------|--------------|-------------|
| 45020 | ACQUISITION | STOCK_OFFER | 0 | 0 | EUR | 01/04/2019 | 05/04/2019 | 02/04/2019 |
| 45019 | ACQUISITION | CASH_OFFER | 50 | 0 | EUR | 01/04/2019 | 05/04/2019 | 02/04/2019 |

| Trade | Generate Trade | Save All | Internal | Only Position Aggregation | Claims | Agent | Agent Aggregation |
|-------|----------------|----------|----------|---------------------------|--------|-------|-------------------|
|-------|----------------|----------|----------|---------------------------|--------|-------|-------------------|

| Trade Id | Action | Role | CounterParty | CARef | TradeStatus | Book | Product Description | Trade Short Date | Trade Settle Date | Settle Pay/Rec | Long Short | Pay/Rec Qty | SettlementAmount | Settle Cur. | Trade Price | WHTGross |
|----------|--------|--------------|--------------|-------|-------------|---------|---|------------------|-------------------|----------------|------------|-------------|------------------|-------------|-------------|----------|
| 0/NEW | | CounterParty | BLUE CREST | 45020 | NONE | BNP PFS | Pay Performance on Equity-EXOF PFS/Receive: EUR 3.50000 | 01/04/2019 | 01/04/2019 | Rec | Short | (20,000.00) | 0.00 | EUR | 10 | |
| 0/NEW | | CounterParty | BLUE CREST | 45020 | NONE | BNP PFS | Receive Performance on Equity-NEW EXOF PFS/Pay: 3.50000 | 01/04/2019 | 01/04/2019 | Rec | Long | 10,000.00 | 0.00 | EUR | 20 | |
| | | CounterParty | | | | | | | | | | (10,000.00) | 0.00 | | | |

Where the CA trades are created for:

- Closing PFS position at original price
- Opening PFS position on 'to product' PFS NEW EXOF PFS using from/to ratio 2 for 1 and cash rate to determine the price. $(10 - 8) * (20000/10000) = 4$

2.3 CASH.DIVIDEND

The PortfolioSwapPosition CAs are based on the underlying CAs.

Sample trade:

PSPosition-Equity.AAPL-PO/CP/USD/240414 -PO is Default Processing Organisation (403566) - Version : 1 Mod User :(admin) [17221101/EQDCMD_V1]

Trade Back Office PortfolioSwapPosition Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Details Fees Cashflows Inv Attributes

Cpty SP CounterParty Delete during implementation

Book PFS_SPINOFF Status VERIFIED ID 403566

☐ Mirror Template NONE

Contract Details

| | | | |
|------------|------------------|-----------------------------|-------------------------|
| Trade Date | 15/12/2021 | Commission (bps) | 1 |
| Contract | PO/CP/USD/240414 | Commission Pay Method | Embedded in Price (bps) |
| Start Date | 21/12/2021 | Pay Accruals At Liquidation | EFFECTIVE_DATE |
| End Date | 02/06/2022 | Trading Gain Pay Method | Effective Date |
| | | Settlement Currency | USD |
| | | FX Conversion Method | Compo |
| | | Basic Interest Rate (%) | 10 |

Equity Leg

| | |
|----------------------|----------------------|
| Definition | Receive |
| Direction | Receive |
| Underlying | AAPL |
| Quantity | 500,000 |
| Gross Price | 139.986 |
| Initial Price | 139.9720014 |
| Spot (Current Level) | 0 |
| Performance | |
| Performance Schedule | CUSTOM_SCHEDULE |
| Payment Date Lag | 2D Bus NYC FOLLOWING |
| Dividend | |
| Dividend Schedule | PERF_SCHEDULE |
| Retraction Rate (%) | 1 |

Funding Leg

| | |
|------------------------------------|--------------------------|
| Definition | Pay |
| Direction | Pay |
| Initial Notional | 0 |
| Include Cash Prepaid | <input type="checkbox"/> |
| Borrow Charge Rate (Fixed %) | 0 |
| Funding Rate | |
| Leg Type | Fixed |
| Fixed Rate (%) | 2 |
| Spread (%) | 0 |
| Trade Level Funding Spreads Locked | <input type="checkbox"/> |
| DayCount | ACT/360 |
| Coupon Schedule | |
| Frequency | MTH |

Trade Details Fees Cashflows Inv Attributes

Customized ☐

| Start Quantity | End Quantity | Sample Begin | Pmt Begin | Pmt End | Proj Amt | PV Disc | Pmt Dt | Pmt Amt | Interest Amt | Manual Amt | Manual Reset | df | Type | Fixing Dt | Start Price |
|----------------|--------------|--------------|------------|------------|----------------|---------|------------|----------------|----------------|--------------------------|--------------------------|------------|--------------|------------|-------------|
| 500,000 | 500,000 | 21/12/2021 | 02/06/2022 | 02/06/2022 | -44,986,000.70 | 0.00 | 06/06/2022 | -44,986,000.70 | -44,986,000.70 | <input type="checkbox"/> | <input type="checkbox"/> | 0.00000000 | PRICE_CHANGE | 02/06/2022 | 139.97200 |
| 0 | 0 | 21/12/2021 | 02/06/2022 | 02/06/2022 | 30,000.00 | 0.00 | 06/06/2022 | 30,000.00 | 30,000.00 | <input type="checkbox"/> | <input type="checkbox"/> | 0.00000000 | DIVIDEND | | 0 |

R

| Notional | Rate | Pmt Begin | Pmt End | Period | PV Disc | Pmt Dt | Pmt Amt USD | Interest Amt USD | Manual Amt | df | Type | Proj Notional |
|----------|---------|------------|------------|-------------|---------|------------|-------------|------------------|--------------------------|------------|----------|---------------|
| 0.00 | 2.00000 | 21/12/2021 | 03/01/2022 | 0.036111111 | 0.00 | 05/01/2022 | 0.00 | 0.00 | <input type="checkbox"/> | 0.00000000 | INTEREST | 0.00 |
| 0.00 | 2.00000 | 03/01/2022 | 02/02/2022 | 0.083333333 | 0.00 | 04/02/2022 | 0.00 | 0.00 | <input type="checkbox"/> | 0.00000000 | INTEREST | 0.00 |
| 0.00 | 2.00000 | 02/02/2022 | 02/03/2022 | 0.077777778 | 0.00 | 04/03/2022 | 0.00 | 0.00 | <input type="checkbox"/> | 0.00000000 | INTEREST | 0.00 |
| 0.00 | 2.00000 | 02/03/2022 | 04/04/2022 | 0.091666667 | 0.00 | 06/04/2022 | 0.00 | 0.00 | <input type="checkbox"/> | 0.00000000 | INTEREST | 0.00 |
| 0.00 | 2.00000 | 04/04/2022 | 02/05/2022 | 0.077777778 | 0.00 | 04/05/2022 | 0.00 | 0.00 | <input type="checkbox"/> | 0.00000000 | INTEREST | 0.00 |
| 0.00 | 2.00000 | 02/05/2022 | 02/06/2022 | 0.086111111 | 0.00 | 06/06/2022 | 0.00 | 0.00 | <input type="checkbox"/> | 0.00000000 | INTEREST | 0.00 |

P

Step 1 - Create / generate the underlying Equity CA.

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Type here to filter properties

| | |
|--|--------------------------------|
| Event Definition: CA Id 326713, Cash Dividend/08/02/2022/68215 | |
| Deactivated (Booking Not Required) | |
| Corporate Action | Cash Dividend/08/02/2022/68215 |
| Underlying Product | Equity, AAPL |
| CA Swift Code | DVCA: Cash Dividend |
| Dates: Ex Date: 03/02/2022 Record Date: 03/02/2022 | |
| Announcement Date | 31/01/2022 |
| Ex (Effective) Date | 03/02/2022 |
| Record Date | 03/02/2022 |
| Election to Counterparty Market Deadline | |
| Election to Counterparty Response Deadline | |
| CASH/DIVIDEND: CASH 6 USD Pay Date 08/02/2022 | |
| Is Default Option | |
| Swift Event Option | CASH: Cash |
| Model | CASH |
| Amount | 6 |
| Currency | USD |
| Payment Date | 08/02/2022 |
| Tax Rate | 0 |
| Other Amount | 2 |
| Response Deadline Date/Time | |
| Market Deadline Date/Time | |
| EARD: Early Response Deadline Date/Time | |
| Offer Type Indicator | |
| ADR Fee | |
| Additional Information: | |
| Comment | |
| Adjustment Factor | 0.9 |
| Theoretical Dilution Factor | 3.1 |
| Event Specific Information: DVCA Cash Dividend | |
| Special Dividend | |
| Dividend Type | REGR: Regular Dividend |
| Fully Franked Rate | |

Step 2 - Generate the corresponding PortfolioSwapPosition CA.

The corporate actions are created using the Generate tab in the Corporate Action window for the PortfolioSwapPosition product.

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Securities Add

| | | | |
|------------|-----------------------|--|------------------|
| Product Id | Product Type | Prd Description | Product Currency |
| 317215 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | USD |

Corporate Action Generate CA Save Delete Start Date 21/12/2021 End Date 02/06/2022 Use Ex Date Default Rounding Method

| CA Action | Product Id | Underlying Product Type | Underlying Security Name | CA Type | CA SubType | Amount | Currency | Ex Date |
|-----------|------------|-------------------------|--|----------------|--------------|----------|----------|------------|
| NEW | 0 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02 USD | | 03/01/2022 |
| CANCEL | 326213 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | TRANSFORMATION | SPLIT | 0 USD | | 06/01/2022 |
| NEW | 0 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02 USD | | 02/02/2022 |
| NONE | 326714 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | CASH | DIVIDEND | 6 USD | | 03/02/2022 |
| NEW | 0 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02 USD | | 02/03/2022 |
| NEW | 0 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02 USD | | 04/04/2022 |
| NEW | 0 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | TRANSFORMATION | FUNDING | 0.02 USD | | 02/05/2022 |
| NEW | 0 | PortfolioSwapPosition | PSPosition-Equity, AAPL-PO/CP/USD/240414 | TRANSFORMATION | PRICE_CHANGE | 50 USD | | 02/06/2022 |

Step 3 - Then apply the corporate actions from the Apply tab.

Generate
Apply
Create
Elect

☐ Applicable Date: 03/02/2022
☒ Use Ex Date
☐ Use Record Date
☐ Use Payment Date

Corporate Action Selection

Corporate Action

Cash Dividend/06/06/2022/317215

CA Model

CA SubType

Swift Event Code

CA SDFilter

Underlying Code: AU_OTC_ELIGIBLE_COLLATERAL_TYP

Underlying Product

PSPosition-Equity.AAPL-PO/CP/USD/240414

Corporate Action Application Criteria

☒ Apply to Position

BO Position Type: THEORETICAL
BO Position Date Type: SETTLE
BO Position Aggregation
BO Position Balance Type
PL Position Reposed
BO Aggregation By SubAccount

Processing Org.
Product Type: PortfolioSwap, PortfolioSwapPosition
Position Filter: PFS_SPINOFF
☒ Apply to OTC

☐ Applicable CA
Load (CA)
Add

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
|------------|---------|------------|--------|--------------|----------|------------|--------------|-------------|
| 326714 | CASH | DIVIDEND | 6 | | 2USD | 03/02/2022 | 06/06/2022 | 03/02/2022 |

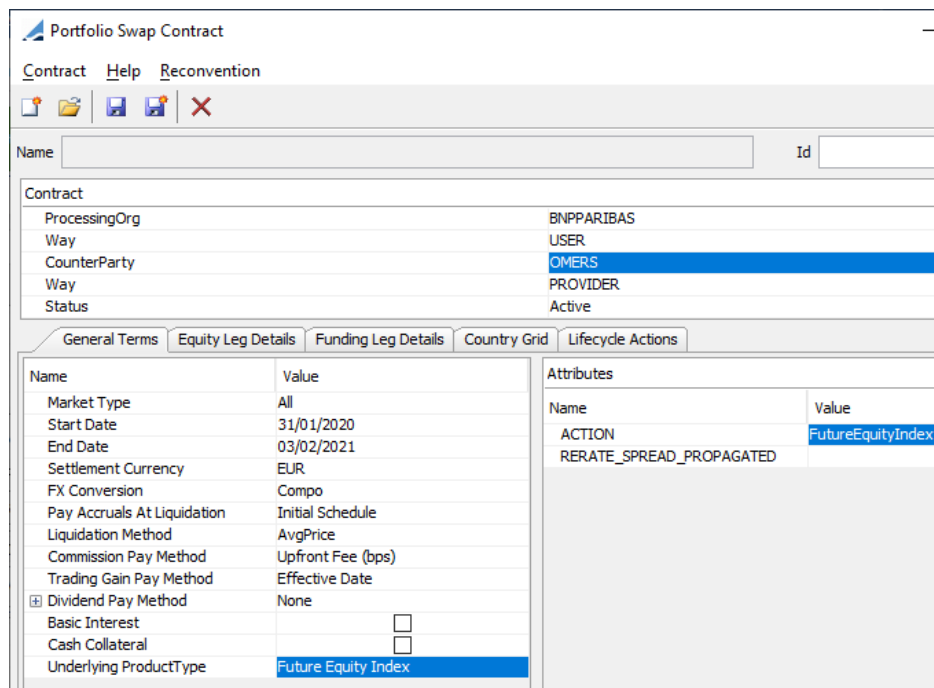
☐ Trade
Generate Trade
Save All
☒ Internal
☐ Only Position Aggregation
☒ Claims
☒ Agent
☐ Agent Aggregation

| Role | Trade Id | Book | CounterParty | Product Type | Product Description | Trade Booking Date | Action | Pay/Rec.Quantity | Pay/Rec.SettlementAmount | Settle Cur. | Diff |
|---------------------|----------|---------------|--------------|--------------|---|--------------------|--------|------------------|--------------------------|-------------|------|
| Role: CounterParty | | | | | | | | | | | |
| CounterParty | | 0 PFS_SPINOFF | CP | CA | Cash Dividend/06/06/2022/317215 | 03/02/2022 | NEW | 1,000,000.00 | 60,000.00 | USD | |
| | | PFS_SPINOFF | CP | CA | Receive Performance on Equity.AAPL/Pay: 2.00000 | 03/02/2022 | NEW | 1,000,000.00 | 60,000.00 | USD | |
| Role: ProcessingOrg | | | | | | | | | | | |
| ProcessingOrg | | 0 PFS_SPINOFF | PO | CA | Cash Dividend/06/06/2022/317215 | 03/02/2022 | NEW | (1,000,000.00) | (60,000.00) | USD | |
| | | PFS_SPINOFF | PO | CA | Receive Performance on Equity.AAPL/Pay: 2.00000 | 03/02/2022 | NEW | (1,000,000.00) | (60,000.00) | USD | |
| | | | | | | | | 0.00 | 0.00 | | |

2.4 EXPIRY.EXPIRY

For PortfolioPositionSwap trades on Future Equity Index, when the Future Equity Index expires before the PFS Contract, a CA event EXPIRY is generated and processed to close the PFS Position on that Future contract.

PFS Contract definition:



The screenshot shows the 'Portfolio Swap Contract' form. The 'Contract' tab is active, displaying fields for ProcessingOrg (BNPPARIBAS), Way (USER), CounterParty (OMERS), Way (PROVIDER), and Status (Active). Below this, there are tabs for General Terms, Equity Leg Details, Funding Leg Details, Country Grid, and Lifecycle Actions. The 'General Terms' tab is selected, showing a table of contract attributes:

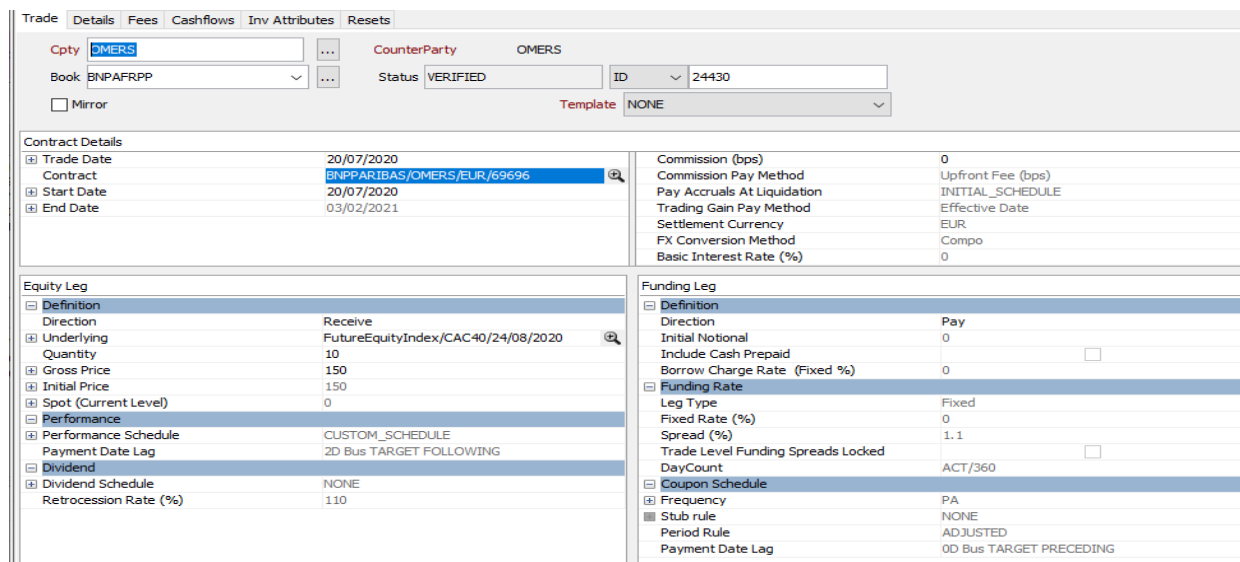
| Name | Value |
|-----------------------------|--------------------------|
| Market Type | All |
| Start Date | 31/01/2020 |
| End Date | 03/02/2021 |
| Settlement Currency | EUR |
| FX Conversion | Compo |
| Pay Accruals At Liquidation | Initial Schedule |
| Liquidation Method | AvgPrice |
| Commission Pay Method | Upfront Fee (bps) |
| Trading Gain Pay Method | Effective Date |
| Dividend Pay Method | None |
| Basic Interest | <input type="checkbox"/> |
| Cash Collateral | <input type="checkbox"/> |
| Underlying ProductType | Future Equity Index |

On the right side, the 'Attributes' section shows:

| Name | Value |
|--------------------------|-------------------|
| ACTION | FutureEquityIndex |
| RERATE_SPREAD_PROPAGATED | |

Note that PFS contract on Future Equity Index has a funding leg defined with 0%

PFS Trade using Future Equity Index - Expiration date 24/08/2020:



The screenshot shows the 'Trade' details form for a PFS trade. The 'Details' tab is active, displaying fields for Cpty (OMERS), CounterParty (OMERS), Book (BNPFRPP), Status (VERIFIED), ID (24430), and Template (NONE). Below this, there are sections for Contract Details, Equity Leg, and Funding Leg.

Contract Details:

| | |
|------------|----------------------------|
| Trade Date | 20/07/2020 |
| Contract | BNPPARIBAS/OMERS/EUR/69696 |
| Start Date | 20/07/2020 |
| End Date | 03/02/2021 |

Equity Leg:

| Definition | Value |
|----------------------|------------------------------------|
| Direction | Receive |
| Underlying | FutureEquityIndex/CAC40/24/08/2020 |
| Quantity | 10 |
| Gross Price | 150 |
| Initial Price | 150 |
| Spot (Current Level) | 0 |
| Performance | |
| Performance Schedule | CUSTOM_SCHEDULE |
| Payment Date Lag | 2D Bus TARGET FOLLOWING |
| Dividend | |
| Dividend Schedule | NONE |
| Retraction Rate (%) | 110 |

Funding Leg:

| Definition | Value |
|------------------------------------|--------------------------|
| Direction | Pay |
| Initial Notional | 0 |
| Include Cash Prepaid | <input type="checkbox"/> |
| Borrow Charge Rate (Fixed %) | 0 |
| Funding Rate | |
| Leg Type | Fixed |
| Fixed Rate (%) | 0 |
| Spread (%) | 1.1 |
| Trade Level Funding Spreads Locked | <input type="checkbox"/> |
| DayCount | ACT/360 |
| Coupon Schedule | |
| Frequency | PA |
| Stub rule | NONE |
| Period Rule | ADJUSTED |
| Payment Date Lag | 0D Bus TARGET PRECEDING |

P&L PFS position at expiration date

Position Keeper Window

Tools Market Data Help

Val Date: 24/08/2020 14:08:32 Product: 20-BNPPARIBAS/OMERS/EUR/69696 Hierarchy: ...

Trade Filter: ALL Pricing Env: OFFICIAL Aggregation: BookName Ind. Fees in Position: ...

Zero Positions: Include Tolerance: 0.0

| Aggregation | Product Id | Liq. Config | Liq. Aggregation | Liq. Aggregation ID | Position Id | Description | Realized | Nominal | Currency | Average Price | Amount | Accrual | Current Mkt Price | Current Quote | Unre |
|-------------|------------|-------------|------------------|---------------------|-------------|---|----------|---------|----------|---------------|-----------|---------|-------------------|---------------|------|
| BNPPARFP | 32807 | 1/PFS | | | 0 | 24435PSPosition-FutureEquityIndex/CAC40/24/08/2020-BNPPARIBAS/OMERS/EUR/69696 | 15.00 | 7.00 | EUR | 150.00000 | -1,050.00 | 0.00 | 0.00000 | 0.00000 | - |

Generation of Corporate Action at Future Equity Index expiry date 24/08/2020 using market price at expiry date:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Securities Add

| Product Id | Product Type | Prd Description | Product Currency | Maturity Date |
|------------|-----------------------|--|------------------|---------------|
| 32807 | PortfolioSwapPosition | PSPosition-FutureEquityIndex/CAC40/24/08/2020-BNPPARIBAS/OMERS/EUR/69696 | EUR | |

Corporate Action Generate CA Save Delete Start Date: 24/08/2020 End Date: 24/08/2020 Use Ex Date Default Rounding Method

| CA Action | Product Id | Underlying Product Type | Underlying Security Name | CA Type | CA SubType | Amount | Currency | Ex Date | Payment Date | Record Date |
|-----------|------------|-------------------------|--------------------------|---------|------------|--------|----------|------------|--------------|-------------|
| NONE | 32810 | FutureEquityIndex | CAC40 | EXPIRY | EXPIRY | 175 | EUR | 24/08/2020 | 24/08/2020 | 24/08/2020 |

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Type here to filter properties

Action Custom Data... XML

| | |
|---|--|
| Event Definition: CA id 32810, EXPIRY/EXPIRY/24/08/2020/32807 | |
| Deactivated (Booking Not Required) | |
| Corporate Action | EXPIRY/EXPIRY/24/08/2020/32807 |
| Underlying Product | PSPosition-FutureEquityIndex/CAC40/24/08/2020-BNPPARIBAS/OMERS/EUR/69696 |
| CA Swift Code | |
| Dates: Ex Date: 24/08/2020 Record Date: 24/08/2020 | |
| Announcement Date | 24/08/2020 |
| Ex (Effective) Date | 24/08/2020 |
| Record Date | 24/08/2020 |
| Active From | |
| Active To | |
| EXPIRY: From 1 To 1 Pay Date 24/08/2020 | |
| Model | EXPIRY |
| Subtype | EXPIRY |
| Success Percent (Scale Back Ratio) (%) | 100 |
| Amount | 175 |
| Currency | EUR |
| Rounding Method | |
| To Security | |
| Payment Date | 24/08/2020 |
| From Ratio | 1 |
| To Ratio | 1 |
| Closing Price | 0 |
| Other Amount | 0 |
| Additional Information: | |

Applying the CA event creates the following outcomes:

Closing the PFS Position on Future Equity Index at market price and generating realized P&L on the CA trade against counterparty.

2.5 MERGER.RIGHTS_CALL

The PortfolioSwapPosition CAs are based on the underlying CAs.

Generating the CA event on PortfolioSwapPosition based on underlying equity CA:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Type here to filter properties

Action Custom Data... XML

Event Definition: CA id 44308, Intermediate securities distribution/10/04/2019/44305/44302

Deactivated (Booking Not Required)

Function of the Message: NEWM: New Message

Processing Status: COMP: Complete

Preparation Date/Time: 05/04/2019 16:32:39

Corporate Action: Intermediate securities distribution/10/04/2019/44305/44302

Underlying Product: PPosition-Equity.CINTAS EU-BNPPARIBAS CIB/BLUE CREST/EUR/35102

Exchange: NONE

Exchange TimeZone: EUR

Underlying Currency: EUR

AGENCY_LEND_BENCH_RATE

CA Swift Code: RHDI: Intermediate securities distribution

Event Choice: MAND: Mandatory no Option

Event Process: Distribution

Renounceable

Event Restriction

Dates: Ex Date: 08/04/2019 Record Date: 09/04/2019

Announcement Date: 08/04/2019

Ex (Effective) Date: 08/04/2019

Is Ex-Date Inclusive

By Trade Date

Record Date: 09/04/2019

Is Record Date Inclusive

Trading Start Date

Trading End Date

ACCRUAL.RIGHTS_CPN: SECU From 2 To 1 Equity.CINTAS EU RIGHTS Pay Date 10/04/2019

Is Default Option

Swift Event Option

Model: SECU: Securities Option

Subtype: ACCRUAL

Currency: RIGHTS_CPN

Rounding Method: EUR

To Security: Equity.CINTAS EU RIGHTS

Payment Date: 10/04/2019

From Ratio: 2

To Ratio: 1

Additional Information: Creation of the rights.

Comment: Creation of the rights.

“To Security” - It is the application of the CA event that will create the PortfolioSwapPosition on Equity.CINTAS EU RIGHTS. In this field, we keep the 'To product' on the underlying equity.

P&L and Inventory PFS position before applying the CA event:

Position Keeper for PPosition-Equity.CINTAS EU-BNPPARIBAS CIB/BLUE CREST/EUR/35102 at 07/04/19 23:59:00

Tools Market Data Help

Val Date: 07/04/2019 23:59:00

Product: PPosition-Equity.CINTAS EU-BNPPA...

Hierarchy:

Position By Settle Date

Liquidation Keys:

Trade Filter: ALL

Pricing Env: default

Aggregation: BookName

Ind. Fees in Position

Zero Positions: Include

Tolerance: 0.0

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position |
|-------------|---------|---------------------|------------|-------------|--|-----------|-----------|----------|--------------------|---------------|------------|------------|----------|---------|-----------------|
| 0/DEFAULT | BNP PFS | 0 | 44305 | 46502 | PPosition-Equity.CINTAS EU-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | 16,400.00 | -5,700.00 | EUR | -5,700.00 | -19.00000 | 124,700.00 | 108,300.00 | -5,700 | 0.00 | 124,700.00 |

BOSecurityPosition Report (10/04/19 11:23:00)

Report Data View Export Market Data Process Utilities Help

Criteria Financing

| ProcessingOrg | Book | Product Id | PRODUCT_CODE.ISIN | Prd Description | Currency | Agent | Account | Position Class | Position Type | Date Type | 07-Apr-2019 | 08-Apr-2019 | 09-Apr-2019 |
|----------------|---------|------------|-------------------|--|----------|---------|--------------------|----------------|---------------|-----------|-------------|-------------|-------------|
| BNPPARIBAS CIB | BNP PFS | 44305 | | PPosition-Equity.CINTAS EU-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | EUR | SICOVAM | PFS EUR ACC @ SICO | INTERNAL | THEORETICAL | SETTLE | -5,700.00 | -5,700.00 | -5,700.00 |

Application of the CA event:

Applicable CA

Load (CA)

Add

| | | | | | | | | |
|------------|---------|------------|--------|--------------|----------|------------|--------------|-------------|
| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
| 44308 | ACCRUAL | RIGHTS_CPN | 0 | 0 | EUR | 08/04/2019 | 10/04/2019 | 09/04/2019 |

Trade

Generate Trade

Save All

☒ Internal

☐ Only Position Aggregation

☒ Claims

☒ Agent

☐ Agent Aggregation

| | | | | | | | | | | | | | | |
|------------------|----------|--------|--------------------|--------------|-------|-------------|---------|---|------------------|-------------------|----------------|-------------|------------------|-------------|
| CA Position Type | Trade Id | Action | Role | CounterParty | CAREf | TradeStatus | Book | Product Description | Trade Short Date | Trade Settle Date | Settle Pay/Rec | Pay/Rec Qty | SettlementAmount | Settle Cur. |
| | 46901 | NONE | Role: CounterParty | BLUE CREST | 44308 | VERIFIED | BNP PFS | Pay Performance on Equity.CINTAS EU RIGHTS;Pay: 3.50000 | 08/04/2019 | 08/04/2019 | Rec | (2,850.00) | 0.00 | EUR |
| | | | CounterParty | | | | | | | | | (2,850.00) | 0.00 | |

which creates a P&L position & inventory on product type = PortfolioSwapPosition.CINTAS EU RIGHTS:

Position Keeper for PSPosition-Equity.CINTAS EU-BNPPARIBAS CIB/BLUE CREST/EUR/35102 at 07/04/19 23:59:00

| | | |
|-------------------------|--------------------------------|----------|
| Tools | Market Data | Help |
| Val Date | 08/04/2019 | 23:59:00 |
| Product | RIBAS CIB/BLUE CREST/EUR/35102 | |
| Trade Filter | ALL | |
| Pricing Env | default | |
| Hierarchy | | |
| Aggregation | BookName | |
| Zero Positions | Include | |
| Position By Settle Date | <input type="checkbox"/> | |
| Incl. Fees in Position | <input type="checkbox"/> | |
| Tolerance | 0.0 | |

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position | Current Mkt F |
|-------------|---------|---------------------|------------|-------------|--|----------|-----------|----------|--------------------|---------------|------------|--------|----------|---------|-----------------|---------------|
| 0/DEFAULT | BNP PFS | 0 | 44503 | 46802 | PSPosition-Equity.CINTAS EU RIGHTS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | 0.00 | -2,850.00 | EUR | -2,850.00 | -0.00000 | -54,150.00 | 0.00 | -2,850 | 0.00 | 0.00 | 19. |

Generate CA event EXRI for exercising the rights on underlying equity:

Corporate Action

Corporate Action

Help

Apply

Generate

Apply

Create

Elect

Type here to filter properties

Action

Custom Data...

XML

Event Definition: CA id 44506, Call on intermediate securities/15/04/2019/44503/44301

Deactivated (Booking Not Required)

Function of the Message

Processing Status

Preparation Date/Time

Corporate Action

Underlying Product

CA Swift Code

Dates: Ex Date: 11/04/2019 Record Date: 12/04/2019

MERGER/RIGHTS_CALL: EXER From 1 To 1 Equity.CINTAS EU Pay Date 15/04/2019

REDEMPTION: SLLE From 1 To 1 Pay Date 15/04/2019

Additional Information: Exercising the right option

NEWM_COPY: New Message/ Copy

COMP: Complete

10/04/2019 08:00:00

Call on intermediate securities/15/04/2019/44503/44301

PSPosition-Equity.CINTAS EU RIGHTS-BNPPARIBAS CIB/BLUE CREST/EUR/35102

EXRI: Call on intermediate securities

VOLL: Voluntary - Instruction Required to Participate

Reorganisation

10/04/2019

11/04/2019

12/04/2019

12/04/2019 15:43:12

10/04/2019

11/02/2019

EXER: Exercise

MERGER

RIGHTS_CALL

100

15

EUR

Equity.CINTAS EU

15/04/2019

1

1

12/04/2019 09:44:17

SLLE: Sell entitlement

REDEMPTION

REDEMPTION

7.5

20

EUR

15/04/2019

1

1

12/04/2019 09:44:17

Exercising the right option

Application of the CA event option EXER:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Applicable Date: 11/04/2019 ☒ Use Ex Date ☐ Use Record Date ☐ Use Payment Date

Corporate Action Selection

Call on intermediate securities/15/04/2019/44503/44301

Corporate Action Application Criteria

Apply to Position ☒
 BO Position Type ACTUAL
 BO Position Date Type SETTLE
 BO Position Aggregation
 BO Position Balance Type
 PL Position Reposed ☐
 Processing Org.
 Product Type
 Position & OTC Filter PFS claims
 Apply to OTC ☒
 Process Baskets ☐
 Apply to MarginCall Position ☐

Applicable CA Load CA Add

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
|------------|------------|-------------|--------|--------------|----------|------------|--------------|-------------|
| 44506 | MERGER | RIGHTS_CALL | 15 | | 0 EUR | 11/04/2019 | 15/04/2019 | 12/04/2019 |
| 44505 | REDEMPTION | REDEMPTION | 20 | | 0 EUR | 11/04/2019 | 15/04/2019 | 12/04/2019 |

Trade Generate Trade Save All ☒ Internal ☐ Only Position Aggregation ☒ Claims ☒ Agent ☐ Agent Aggregation

| Trade Id | Action | Role | CounterParty | CARef | TradeStatus | Book | Product Description | Trade Short Date | Trade Settle Date | Settle Pay/Rec | Long Short | Pay/Rec Qty | SettlementAmount | Settle Cur. | Trade Price | WHTGross Amount |
|----------|--------|--------------|--------------|-------|-------------|---------|---|------------------|-------------------|----------------|------------|-------------|------------------|-------------|-------------|-----------------|
| 47402 | NONE | CounterParty | BLUE CREST | 44506 | VERIFIED | BNP PFS | Receive Performance on Equity.CINTAS EU RIGHTS/Pay: 3.50000 | 10/04/2019 | 15/04/2019 | Rec | Long | 2,850.00 | 0.00 EUR | -0 | | |
| 47403 | NONE | CounterParty | BLUE CREST | 44506 | VERIFIED | BNP PFS | Pay Performance on Equity.CINTAS EU/Receive: 3.50000 | 11/04/2019 | 11/04/2019 | Rec | Short | (2,850.00) | 0.00 EUR | 15 | | |

Where:

- closing the short position I had on rights
- adding the rights on the short position of underlying PFS equity CINTAS EU
- attached the CA_FEE for the settlement of the rights

Trade Back Office PortfolioSwap Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Details Fees Cashflows Inv Attributes Resets

Type: CA_FEE REC

Amount: 42,750 EUR

Fee Date: 15/02/2019 Billing Ccy:

Start Date: 15/02/2019 Fx Rate: 0

End Date: 15/02/2019

Legal Entity: BLUE CREST

Known Date: 12/04/2019

Description:

Fee Calculation

Method: NONE ?

Input: 0 Calc

Role: CounterParty

Generate Add Modify Remove Automatic Fees...

| Type | Date | Start Date | End Date | Currency | Amount | Legal Entity | Pay/Rec | Known Date | Method | Input | External Id | Role | Fee Def. Comment | PV | Billing Ccy | FX Rate | F |
|--------|------------|------------|------------|----------|-----------|--------------|---------|------------|--------|-------|-------------|----------------|------------------|----|-------------|---------|---|
| CA_FEE | 15/02/2019 | 15/02/2019 | 15/02/2019 | EUR | 42,750.00 | BLUE CREST | REC | 12/04/2019 | | 2,850 | | 0 CounterParty | CA_FEE for CA | | | | 0 |

Back Office Window for Trade 47403 / External Ref. 47403

BO Trade Browser (47403)

Trade Id ID: 47403

Transfers

| Transfer Id | Transfer Type | Transfer Product Type | Transfer Amount | Xfer Other Amount | Settle Currency | Xfer Pay/Rec | Value Date | Netting Type | Transfer Status | Delivery Type | PO Agent | Xfer Their Agent | GL Account | Cash Account | Settle Date | Xfer Description | Pay Def |
|-------------|---------------|-----------------------|-----------------|-------------------|-----------------|--------------|------------|--------------|-----------------|---------------|----------|------------------|--------------------|--------------|-------------|------------------|---------|
| 237003 | CA_FEE | PortfolioSwap | 42,750.00 | 0.00 EUR | EUR | RECEIVE | 15/02/2019 | None | VERIFIED | DFF | SICOVAM | SICOVAM | PFS EUR ACC @ SICO | | 15/02/2019 | | |
| 237004 | SECURITY | PortfolioSwap | (2,850.00) | 0.00 EUR | EUR | PAY | 11/04/2019 | None | VERIFIED | DFF | SICOVAM | SICOVAM | PFS EUR ACC @ SICO | | 11/04/2019 | | |

Settlements

| Xfer SecCode/ISIN | Book | Transfer Id | Transfer Type | Transfer Product Type | Settle Amount | Xfer Other Amount | Settle Currency | Xfer Pay/Rec | Value Date | Netting Type | Transfer Status | Delivery Type | PO Agent | Xfer Their Agent | GL Account | Cash Account | Sub Ca |
|-------------------|------|-------------|---------------|-----------------------|---------------|-------------------|-----------------|--------------|------------|--------------|-----------------|---------------|----------|------------------|--------------------|--------------|--------|
| BNP PFS | | 237003 | CA_FEE | PortfolioSwap | 42,750.00 | 0.00 EUR | EUR | RECEIVE | 15/02/2019 | None | VERIFIED | DFF | SICOVAM | SICOVAM | PFS EUR ACC @ SICO | | |
| BNP PFS | | 237004 | SECURITY | PortfolioSwap | (2,850.00) | 0.00 EUR | EUR | PAY | 11/04/2019 | None | VERIFIED | DFF | SICOVAM | SICOVAM | PFS EUR ACC @ SICO | | |

You can use the corporate action of type MERGER/MERGER with CHAN CA Swift Code to change the ISIN code of a Portfolio Swap position. When applied, the position is closed and a new position is opened with a new underlying (CA.ToProduct).

2.6 REDEMPTION.REDEMPTION

The PortfolioSwapPosition CAs are based on the underlying CAs.

Generating the CA event on PortfolioSwapPosition based on underlying equity CA:

Corporate Action

Corporate Action

Help

Apply

Generate

Apply

Create

Elect

Securities

Add

| Product Id | Product Type | Prd Description | Product Currency | Maturity Date |
|------------|-----------------------|---|------------------|---------------|
| 45204 | PortfolioSwapPosition | PSPosition-Equity.BRUPPFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | EUR | |

Corporate Action

Generate CA

Save

Delete

Start Date

27/04/2019

End Date

01/05/2019

Use Ex Date

Default Rounding Method

| CA Action | Product Id | Underlying.Product Type | Underlying.Security Name | CA Type | CA SubType | Amount | Currency | Ex Date | Payment Date | Record Date |
|-----------|------------|-------------------------|---|------------|------------|--------|----------|------------|--------------|-------------|
| NONE | 45206 | PortfolioSwapPosition | PSPosition-Equity.BRUPPFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | REDEMPTION | REDEMPTION | 15 | EUR | 30/04/2019 | 02/05/2019 | 30/04/2019 |

Corporate Action

Corporate Action

Help

Apply

Generate

Apply

Create

Elect

Type here to filter properties

Action

Custom Data...

XML

Event Definition: CA id 45206, Bankruptcy/02/05/2019/45204

Deactivated (Booking Not Required)

Corporate Action

Underlying Product

CA Swift Code

Dates: Ex Date: 30/04/2019 Record Date: 30/04/2019

Announcement Date

Ex (Effective) Date

Is Ex-Date Inclusive

By Trade Date

Record Date

Is Record Date Inclusive

REDEMPTION: SECU From 1 To 1 Pay Date 02/05/2019

Is Default Option

CA Option Id

Option Status

Option Reference

Swift Event Option

Model

Subtype

Redemption Price

Currency

Rounding Method

To Security

Payment Date

From Ratio

To Ratio

Additional Information: Redemption of position + cash

Comment

Bankruptcy/02/05/2019/45204

PSPosition-Equity.BRUPPFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102

BRUP: Bankruptcy

29/04/2019

30/04/2019

30/04/2019

45206

APPLICABLE

001

SECU: Securities Option

REDEMPTION

REDEMPTION

15

EUR

02/05/2019

1

1

Redemption of position + cash

P&L position:

Position Keeper for PPosition-Equity.BRUPPFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 at 29/04/19 23:59:00

Tools Market Data Help

Val Date: 29/04/2019 23:59:00 Product: PPosition-Equity.BRUPPFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 Hierarchy: ... Position By Settle Date: ... Liquidation Keys: ...

Trade Filter: ALL Pricing Env: default Aggregation: BookName Inc. Fees in Position: ... Zero Positions: Include Tolerance: 0.0

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position | Current Mkt Price |
|-------------|---------|---------------------|------------|-------------|--|----------|-----------|----------|--------------------|---------------|-------------|-------------|----------|---------|-----------------|-------------------|
| 0/DEFAULT | BNP PFS | 0 | 45204 | 47502 | PPosition-Equity.BRUPPFS-BNPPARIBAS CIB/BLUE CREST/EUR/35102 | 0.00 | 50,000.00 | EUR | 50,000.00 | 10.00000 | -500,000.00 | -500,000.00 | 50,000 | 0.00 | -500,000.00 | 0.0000 |

Application of the CA event:

Applicable CA Load (CA) Add

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
|------------|------------|------------|--------|--------------|----------|------------|--------------|-------------|
| 45206 | REDEMPTION | REDEMPTION | 15 | | 0 EUR | 30/04/2019 | 02/05/2019 | 30/04/2019 |

Trade Generate Trade Save All Internal Only Position Aggregation Claims Agent Agent Aggregation

| Trade Id | Action | Role | CounterParty | CARef | TradeStatus | Book | Product Description | Trade Short Date | Trade Settle Date | Settle Pay/Rec | Long Short | Pay/Rec Qty | SettlementAmount | Settle Cur. | Trade Price | WHTGross Amo |
|----------|--------|--------------|--------------|-------|-------------|---------|--|------------------|-------------------|----------------|------------|-------------|------------------|-------------|-------------|--------------|
| 47903 | NONE | CounterParty | BLUE CREST | 45206 | VERIFIED | BNP PFS | Pay Performance on Equity.BRUPPFS/Receive: EUR 3.50000 | 30/04/2019 | 30/04/2019 | Rec | Short | (50,000.00) | 0.00 EUR | 0.00 | 10 | |

Trade Details Fees Cashflows Inv Attributes Resets

Cpty: BLUE CREST CounterParty: BLUE CREST Book: BNP PFS Status: VERIFIED ID: 47903 Template: NONE

Contract Details

| Field | Value |
|------------|-------------------------------------|
| Trade Date | 30/04/2019 |
| Contract | BNPPARIBAS CIB/BLUE CREST/EUR/35102 |
| Start Date | 30/04/2019 |
| End Date | 07/10/2019 |

Commission (bps): 90
Commission Pay Method: Upfront
Pay Accruals At Liquida...: INITIAL_SCHEDULE
Trading Gain Pay Method: Perf Schedule
Settlement Currency: EUR
FX Conversion Method: Compo
Basic Interest Rate (%): 0

Equity Leg

| Field | Value |
|----------------------|----------------------|
| Definition | Pay |
| Direction | Pay |
| Underlying | BRUPPFS |
| Quantity | 50,000 |
| Gross Price | 10 |
| Initial Price | 10 |
| Spot (Current Level) | 0 |
| Performance Schedule | CUSTOM_SCHEDULE |
| Payment Date Lag | 2D Bus EUR FOLLOWING |
| Dividend | |
| Dividend Schedule | UPON_RECEIPT |
| Recession Rate (%) | 110 |

Funding Leg

| Field | Value |
|---------------------------|----------------------|
| Definition | Receive |
| Direction | Receive |
| Initial Notional | 500,000 |
| Include Cash Prepaid | |
| Borrow Charge Rate (...) | 1 |
| Funding Rate | |
| Leg Type | Fixed |
| Fixed Rate (%) | 3.5 |
| Spread (%) | 0.35 |
| Trade Level Funding Sp... | |
| DayCount | ACT/360 |
| Coupon Schedule | |
| Frequency | MTH |
| Stub rule | NONE |
| Period Rule | ADJUSTED |
| Payment Date Lag | 0D Bus EUR PRECEDING |

Closing PFS position following the Bankruptcy event against payment materialized by CA_FEE.

| Trade Details Fees Cashflows Inv Attributes Resets | | | | | | | | | | | | | | | |
|--|------------|------------|---------------|--------------------------|---------------|-------------------------------------|--------------|------------|-------------|--------|-------------|----------------|---------------|------------|----|
| Type | CA_FEE | REC | Fee Date | 02/05/2019 | Billing Ccy | | Start Date | 02/05/2019 | Fx Rate | 0 | End Date | 02/05/2019 | Legal Entity | BLUE CREST | |
| Amount | 750,000 | EUR | Manual Amount | <input type="checkbox"/> | With Override | <input checked="" type="checkbox"/> | Known Date | 01/05/2019 | Description | | | | | | |
| Fee Calculation | | | | | | | | | | | | | | | |
| Method | NONE | ? | Input | 0 | Calc | Role | CounterParty | | | | | | | | |
| Generate | Add | Modify | Remove | Automatic Fees... | | | | | | | | | | | |
| Type | Date | Start Date | End Date | Currency | Amount | Legal Entity | Pay/Rec | Known Date | Method | Input | External Id | Role | Fee Def. | Comment | PV |
| CA_FEE | 02/05/2019 | 02/05/2019 | 02/05/2019 | EUR | 750,000.00 | BLUE CREST | REC | 01/05/2019 | | 50,000 | | 0 CounterParty | CA_FEE for CA | | |

| Settlements | | | | | | | | | | | | | | | |
|-------------------|-----------------|-------------|---------------|-------------------|---------------|-------------------|----------------|--------------|------------|--------------|-----------------|---------------|----------|--------------------|------------|
| Report | Data | View | Export | Window | | | | | | | | | | | |
| Xfer_SecCode,ISIN | Book | Transfer_Id | Transfer Type | Xfer Product Type | Settle Amount | Xfer Other Amount | SettleCurrency | Xfer Pay/Rec | Value Date | Netting Type | Transfer Status | Delivery Type | PO Agent | Xfer Their Agent | GL Account |
| BNP PFS | 239504 SECURITY | | PortfolioSwap | | 50,000.00 | 0.00 EUR | PAY | 30/04/2019 | None | VERIFIED | DFP | SICOVAM | SICOVAM | PFS EUR ACC @ SICO | |
| BNP PFS | 239505 CA_FEE | | PortfolioSwap | | 750,000.00 | 0.00 EUR | RECEIVE | 02/05/2019 | None | VERIFIED | DFP | SICOVAM | SICOVAM | PFS EUR ACC @ SICO | |

2.7 REDEMPTION.TERMINATION

The PortfolioSwapPosition CAs are based on the Portfolio Swap Contract.

You can terminate a PFS Contract before its maturity date. This Termination information is set in the PFS contract lifecycle actions.

This triggers at termination date a CA event REDEMPTION.TERMINATION to close the PFS position at market price / average price (depending on "At Average Price?" checkbox on the contract) at termination date.

PFS Contract

| Name | | BNPPARIBAS/OMERS/EUR/66696 | | Id | | 66696 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--|--------------------------|----------------------------|--|-----------|-------|-------------|-------|------------|-------------|----------|------------|---------------------|-----|---------------|-------|-----------------------------|------------------|--------------------|----------|-----------------------|-------------------|-------------------------|----------------|---------------------|--------------|----------------|--------------------------|-----------------|--------------------------|------------------------|-----|---|--|--|--|------------|--|------|-------|--------|-------------|-----------|--|--------------------------|-----|
| Contract | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ProcessingOrg | BNPPARIBAS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Way | USER | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CounterParty | OMERS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Way | PROVIDER | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Status | Active | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <div>General Terms Equity Leg Details Funding Leg Details Country Grid Lifecycle Actions</div> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <table border="1"> <thead> <tr> <th>Name</th> <th>Value</th> </tr> </thead> <tbody> <tr><td>Market Type</td><td>All</td></tr> <tr><td>Start Date</td><td>31/01/2020</td></tr> <tr><td>End Date</td><td>31/03/2020</td></tr> <tr><td>Settlement Currency</td><td>EUR</td></tr> <tr><td>FX Conversion</td><td>Flexo</td></tr> <tr><td>Pay Accruals At Liquidation</td><td>Initial Schedule</td></tr> <tr><td>Liquidation Method</td><td>AvgPrice</td></tr> <tr><td>Commission Pay Method</td><td>Upfront Fee (bps)</td></tr> <tr><td>Trading Gain Pay Method</td><td>Effective Date</td></tr> <tr><td>Dividend Pay Method</td><td>Upon Receipt</td></tr> <tr><td>Basic Interest</td><td><input type="checkbox"/></td></tr> <tr><td>Cash Collateral</td><td><input type="checkbox"/></td></tr> <tr><td>Underlying ProductType</td><td>All</td></tr> </tbody> </table> | | | | Name | Value | Market Type | All | Start Date | 31/01/2020 | End Date | 31/03/2020 | Settlement Currency | EUR | FX Conversion | Flexo | Pay Accruals At Liquidation | Initial Schedule | Liquidation Method | AvgPrice | Commission Pay Method | Upfront Fee (bps) | Trading Gain Pay Method | Effective Date | Dividend Pay Method | Upon Receipt | Basic Interest | <input type="checkbox"/> | Cash Collateral | <input type="checkbox"/> | Underlying ProductType | All | <table border="1"> <thead> <tr> <th colspan="2">Attributes</th> </tr> <tr> <th>Name</th> <th>Value</th> </tr> </thead> <tbody> <tr><td>ACTION</td><td>TERMINATION</td></tr> <tr><td>OMER CODE</td><td></td></tr> <tr><td>RERATE_SPREAD_PROPAGATED</td><td>YES</td></tr> </tbody> </table> | | | | Attributes | | Name | Value | ACTION | TERMINATION | OMER CODE | | RERATE_SPREAD_PROPAGATED | YES |
| Name | Value | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Market Type | All | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Start Date | 31/01/2020 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| End Date | 31/03/2020 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Settlement Currency | EUR | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| FX Conversion | Flexo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Pay Accruals At Liquidation | Initial Schedule | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Liquidation Method | AvgPrice | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Commission Pay Method | Upfront Fee (bps) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Trading Gain Pay Method | Effective Date | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Dividend Pay Method | Upon Receipt | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Basic Interest | <input type="checkbox"/> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Cash Collateral | <input type="checkbox"/> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Underlying ProductType | All | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Attributes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Name | Value | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ACTION | TERMINATION | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OMER CODE | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| RERATE_SPREAD_PROPAGATED | YES | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <table border="1"> <thead> <tr> <th colspan="2">FX Resets</th> </tr> <tr> <th>Currency</th> <th>Reset</th> </tr> </thead> <tbody> <tr> <td>USD</td> <td>TTM_EUR/USD</td> </tr> </tbody> </table> | | | | FX Resets | | Currency | Reset | USD | TTM_EUR/USD | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| FX Resets | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Currency | Reset | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| USD | TTM_EUR/USD | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Reconventions | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| General Terms | | Equity Leg Details | Funding Leg Details | Country Grid | Lifecycle Actions |
|---|-------------------------|--------------------|---------------------|--------------|-------------------|
| Name | Value | | | | |
| <input type="checkbox"/> Performance Schedule | CUSTOM_SCHEDULE | | | | |
| <input type="checkbox"/> Frequency | MTH | | | | |
| Roll On day | NONE | | | | |
| <input checked="" type="checkbox"/> Stub rule | NONE | | | | |
| Period Rule | ADJUSTED | | | | |
| Fixing Date Lag | 0D Bus FOLLOWING | | | | |
| Payment Date Lag | 0D Bus TARGET FOLLOWING | | | | |
| Generate Schedule | | | | | |
| Start date | End date | Payment date | Fixing date | | |
| 31/01/2020 | 02/03/2020 | 02/03/2020 | 02/03/2020 | | |
| 02/03/2020 | 31/03/2020 | 31/03/2020 | 31/03/2020 | | |

| General Terms | | Equity Leg Details | Funding Leg Details | Country Grid | Lifecycle Actions |
|--|--------------------------|--------------------|---------------------|--------------|-------------------|
| Name | Value | | | | |
| Leg Type | Fixed | | | | |
| Fixed Rate (%) | 2 | | | | |
| DayCount | ACT/360 | | | | |
| <input type="checkbox"/> Frequency | MTH | | | | |
| Roll On day | NONE | | | | |
| Payment At | BEG_PER | | | | |
| <input checked="" type="checkbox"/> Stub rule | NONE | | | | |
| Period Rule | ADJUSTED | | | | |
| Payment Date Lag | 0D Bus TARGET PRECEDING | | | | |
| First Accrual | <input type="checkbox"/> | | | | |
| Include Cash Prepaid | <input type="checkbox"/> | | | | |
| Borrow Charge | <input type="checkbox"/> | | | | |
| Allow Trade Specific Funding Spreads | <input type="checkbox"/> | | | | |
| Generate Schedule | | | | | |
| Start date | End date | Payment date | Fixing date | | |
| <input checked="" type="checkbox"/> 31/01/2020 | 28/02/2020 | 31/01/2020 | | | |
| <input checked="" type="checkbox"/> 28/02/2020 | 31/03/2020 | 28/02/2020 | | | |

| General Terms | | Equity Leg Details | Funding Leg Details | Country Grid | Lifecycle Actions |
|--------------------------------------|-------------------------------------|--------------------|---------------------|--------------|-------------------|
| Name | Value | | | | |
| <input type="checkbox"/> Termination | <input checked="" type="checkbox"/> | | | | |
| Termination Date | 16/03/2020 | | | | |
| At Average Price? | <input type="checkbox"/> | | | | |
| <input type="checkbox"/> RollOver | <input type="checkbox"/> | | | | |
| At Average Price? | <input type="checkbox"/> | | | | |
| Rollover Date | | | | | |
| Contract | | | | | |
| Select Contract | Select Contract | | | | |

Generation of the CA event at redemption date:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Securities Add

| | | | |
|------------|-----------------------|---|------------------|
| Product Id | Product Type | Prd Description | Product Currency |
| 30312 | PortfolioSwapPosition | PSPPosition-Equity.AMAZON US-BNPPARIBAS/OMERS/EUR/66696 | USD |

Corporate Action Generate CA Save Delete Start Date 16/03/2020 End Date 16/03/2020 Use Ex Date Default Rounding Method

| CA Action | Product Id | Underlying Product Type | Underlying Security Name | CA Type | CA SubType | Amount | Currency |
|-----------|------------|-------------------------|--------------------------|------------|-------------|----------|----------|
| NONE | 30315 | Equity | AMAZON US | REDEMPTION | TERMINATION | 2,501.01 | EUR |

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Type here to filter properties Action Custom

Event Definition: CA id 30315, REDEMPTION/TERMINATION/16/03/2020/30312

Deactivated (Booking Not Required)

Corporate Action REDEMPTION/TERMINATION/16/03/2020/30312

Underlying Product PSPPosition-Equity.AMAZON US-BNPPARIBAS/OMERS/EUR/66696

CA Swift Code

Dates: Ex Date: 16/03/2020 Record Date: 16/03/2020

Announcement Date 16/03/2020

Ex (Effective) Date 16/03/2020

Record Date 16/03/2020

Active From

Active To

REDEMPTION/TERMINATION: From 1 To 1 Pay Date 16/03/2020

Model

Subtype REDEMPTION

Success Percent (Scale Back Ratio) (%) TERMINATION

100

Amount 2,501.01

Currency EUR

Rounding Method

To Security

Payment Date 16/03/2020

From Ratio 1

To Ratio 1

Other Amount 1

Additional Information:

Comment

Where the CA product is created using the closing price = market price ("At Average Price?" checkbox not checked the contract).

P&L Position before applying the CA event:

Position Keeper for PSPosition-Equity.AMAZON US-BNPPARIBAS/OMERS/EUR/66696 at 15/03/20 23:59:00

Tools Market Data Help

Val Date: 15/03/2020 13:59:00 Product: PSPosition-Equity.AMAZON US-BNPP ... Hierarchy: ... Position By Settle Date: ... Liquidation Keys: ...

Trade Filter: ALL Pricing Env: default Aggregation: BookName: ... Ind. Fees in Position: ...

Zero Positions: Include Tolerance: 0.0

| Aggregation | Product Id | Liq. Config | Liq. Aggregation | Liq. Aggregation ID | Position Id | Description | Realized | Nominal | Currency | Average Price | Amount | Accrual | Current Mkt Price | Current Quote | Unrealized | P&L |
|-------------|------------|-------------|------------------|---------------------|-------------|--|------------|----------|----------|---------------|---------------|---------|-------------------|---------------|------------|------------|
| BNPAFRPP | 30312 | 1/PFS | | | 0 | 21449 PSPosition-Equity.AMAZON US-BNPPARIBAS/OMERS/EUR/66696 | -20,000.00 | 3,750.00 | USD | 2,456.00000 | -9,210,000.00 | 0.00 | 2,442.28000 | 0.00000 | -51,450.00 | -71,450.00 |

Generation of the CA gives the following CA outcome: Closing the PFS Position on termination date at market price ("At Average Price?" not checked on the contract) and generating realized on the CA trade against counterparty.

Applicable CA Load (CA) Add

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Payment Fx Rate | Record Date |
|------------|------------|-------------|----------|--------------|----------|------------|--------------|-----------------|-------------|
| 30315 | REDEMPTION | TERMINATION | 2,501.01 | | EUR | 16/03/2020 | 16/03/2020 | | 16/03/2020 |

Trade Generate Trade Save All Internal Only Position Aggregation Claims Agent Agent Aggregation

| Trade Id | Action | Role | CounterParty | Book | Product Type | Product Description | CAReference | PosAggId | Liq Attribute Name | TradeStatus | Trade Short Date | Trade Settle Date | Long Short | Pay/Re... | Settle Cur. | Trade Price |
|----------|--------|---------------|--------------|----------|---------------|--|-------------|----------|-----------------------------|-------------|------------------|-------------------|------------|------------|-------------|-------------|
| 21451 | NONE | CounterParty | OMERS | BNPAFRPP | PortfolioSwap | Pay Performance on Equity.AMAZON US/Receive: 2.00... | 30315 | | | VERIFIED | 16/03/2020 | 16/03/2020 | Short | (3,750.00) | EUR | 2,501.01 |
| | NONE | ProcessingOrg | OMERS | BNPAFRPP | PortfolioSwap | Pay Performance on Equity.AMAZON US/Receive: 2.00... | | | | | | | | (3,750.00) | EUR | |
| 21452 | NONE | ProcessingOrg | BNPPARIBAS | BNPAFRPP | PortfolioSwap | Pay Performance on Equity.AMAZON US/Receive: 2.00... | 30315 | 3001 | TradeFunctionalCcy,OMERS_LS | VERIFIED | 16/03/2020 | 16/03/2020 | Short | 3,750.00 | EUR | 2,501.01 |
| 21453 | NONE | ProcessingOrg | BNPPARIBAS | BNPAFRPP | PortfolioSwap | Pay Performance on Equity.AMAZON US/Receive: 2.00... | 30315 | 3002 | TradeFunctionalCcy | VERIFIED | 16/03/2020 | 16/03/2020 | Short | 3,750.00 | EUR | 2,501.01 |
| | | | | | | | | | | | | | | 7,500.00 | EUR | |
| | | | | | | | | | | | | | | 3,750.00 | | |

Where the P&L is expressed in the transfer TRADING_GAIN:

Back Office Window for Trade 21451

BO Trade Browser (21451)

Trade Id: 21451

Transfers

| Transfer Id | Transfer Type | Xfer Product Type | Transfer Amount | Xfer Other Amount | SettleCurrency | Xfer Pay/Rec | Value Date | Netting Type | Transfer Status | Delivery Type | PO Agent | Xfer Their Agent | GL Account | Cash Account | Settle Date | Xfer Description | Payer |
|-------------|---------------|-------------------|-----------------|-------------------|----------------|--------------|------------|--------------|-----------------|---------------|----------|------------------|---------------------|--------------|-------------|------------------|---------|
| 25787 | TRADING_GAIN | PortfolioSwap | 152,056.15 | 0.00 | EUR | RECEIVE | 16/03/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | CASH ACC @ BPSS | | 16/03/2020 | | Default |
| 25788 | SECURITY | PortfolioSwap | (3,750.00) | 0.00 | USD | PAY | 16/03/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | SECURITY ACC @ BPSS | | 16/03/2020 | | Default |

Settlements

| Transfer Id | Transfer Type | Xfer Product Type | Transfer Amount | Xfer Other Amount | SettleCurrency | Xfer Pay/Rec | Value Date | Netting Type | Transfer Status | Delivery Type | PO Agent | Xfer Their Agent | GL Account | Cash Account | Settle Date | Xfer Description | Payer |
|-------------|---------------|-------------------|-----------------|-------------------|----------------|--------------|------------|--------------|-----------------|---------------|----------|------------------|---------------------|--------------|-------------|------------------|---------|
| 25787 | TRADING_GAIN | PortfolioSwap | 152,056.15 | 0.00 | EUR | RECEIVE | 16/03/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | CASH ACC @ BPSS | | 16/03/2020 | | Default |
| 25788 | SECURITY | PortfolioSwap | (3,750.00) | 0.00 | USD | PAY | 16/03/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | SECURITY ACC @ BPSS | | 16/03/2020 | | Default |

where trading gain is calculated is follows: $(2456 - 2501.01) * 3,750$ at xfer value date = $20,000 * 0.90087331$

P&L after applying the termination CA event:

Position Keeper for PSPosition-Equity.AMAZON US-BNPPARIBAS/OMERS/EUR/66696 at 15/03/20 23:59:00

Tools Market Data Help

Val Date: 16/03/2020 08:59:00 Product: PSPosition-Equity.AMAZON US-BNPP ... Hierarchy: ... Position By Settle Date: ... Liquidation Keys: ...

Trade Filter: ALL Pricing Env: OFFICIAL Aggregation: BookName: ... Ind. Fees in Position: ...

Zero Positions: Include Tolerance: 0.0

| Aggregation | Product Id | Liq. Config | Liq. Aggregation | Liq. Aggregation ID | Position Id | Description | Realized | Nominal | Currency | Average Price | Amount | Accrual | Current Mkt Price | Current Quote | Unrealized | P&L |
|-------------|------------|-------------|------------------|---------------------|-------------|--|------------|---------|----------|---------------|--------|---------|-------------------|---------------|------------|------------|
| BNPAFRPP | 30312 | 1/PFS | | | 0 | 21449 PSPosition-Equity.AMAZON US-BNPPARIBAS/OMERS/EUR/66696 | 146,787.50 | 0.00 | USD | 0.00000 | 0.00 | 0.00 | 0.00000 | 0.00000 | 0.00 | 146,787.50 |

2.8 SPINOFF.SPINOFF

The PortfolioSwapPosition CAs are based on the underlying CAs.

Generating the CA event TEND (tender offer) on PortfolioSwapPosition based on underlying equity CA:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Securities Add

| | | | | |
|------------|-----------------------|---|------------------|---------------|
| Product Id | Product Type | Prd Description | Product Currency | Maturity Date |
| 43106 | PortfolioSwapPosition | PSPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | EUR | |

Corporate Action Generate CA Save Delete Start Date 22/01/2019 End Date 22/01/2019 Use Ex Date Default Rounding Method Include Swift Information

| CA Action | Product Id | Underlying Product Type | Underlying Security Name | CA Type | CA SubType | Amount | Currency | Ex Date | Payment Date | Record Date |
|-----------|------------|-------------------------|---|---------|------------|--------|----------|------------|--------------|-------------|
| NONE | 44202 | PortfolioSwapPosition | PSPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | SPINOFF | SPINOFF | 0 | EUR | 22/01/2019 | 25/01/2019 | 22/01/2019 |

Save the CA product and double click on it to open the CA product information and details:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Type here to filter properties

Action Custom Data... XML

Event Definition: CA id 44202, Spin Off/25/01/2019/43106/34208

Deactivated (Booking Not Required)

Corporate Action Spin Off/25/01/2019/43106/34208

Underlying Product PSPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702

CA Swift Code SOFF: Spin Off

Dates: Ex Date: 22/01/2019 Record Date: 22/01/2019

Announcement Date 22/01/2019

Ex (Effective) Date 22/01/2019

Record Date 22/01/2019

Market Deadline

Election to Counterparty Response Deadline

Shareholder Meeting Date

SPINOFF: SECU From 10 To 1 Equity.PFS Spun-off Pay Date 25/01/2019

Is Default Option

Swift Event Option SECU: Securities Option

Model SPINOFF

Cash Rate 0

Currency EUR

Rounding Method

To Security Equity.PFS Spun-off

Payment Date 25/01/2019

From Ratio 10

To Ratio 1

Adjustment Cost 0.45

Response Deadline Date/Time

Apply the CA product to generate the CA trades on current PFS position:

Applicable CA Load (CA) Add

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
|------------|---------|------------|--------|--------------|----------|------------|--------------|-------------|
| 44202 | SPINOFF | SPINOFF | 0 | 0 | EUR | 22/01/2019 | 25/01/2019 | 22/01/2019 |

Trade Generate Trade Save All Internal Only Position Aggregation Claims Agent Agent Aggregation

| CA Position Type | Outcome | Trade Id | Action | Role | CARef | CAAgentAcctId | PosAggId | LiqConfigName | TradeStatus | Book | Product | Trade Date | Settle Date | Long Short | Pay/Rec | Pay/Rec Qty | SettlementAmount | Set |
|---------------------|---------|----------|--------|--------------|-------|---------------|----------|---------------|-------------|---------|---|------------|-------------|------------|---------|-------------|------------------|-----|
| Short Market Claims | | 46601 | NONE | CounterParty | 44202 | | | DEFAULT | VERIFIED | BNP PFS | Pay Performance on Equity.PFS-001/Receive: 3.50000 | 21/01/2019 | 25/01/2019 | Short | Rec | (10,000.00) | 100,000.00 | EUR |
| Long Market Claims | | 46602 | NONE | CounterParty | 44202 | | | DEFAULT | VERIFIED | BNP PFS | Receive Performance on Equity.PFS-001/Pay: 3.50000 | 21/01/2019 | 25/01/2019 | Long | Pay | 10,000.00 | (55,000.00) | EUR |
| Long Market Claims | | 46603 | NONE | CounterParty | 44202 | | | DEFAULT | VERIFIED | BNP PFS | Receive Performance on Equity.PFS Spun-off/Pay: 3.50000 | 21/01/2019 | 25/01/2019 | Long | Pay | 1,000.00 | (45,000.00) | EUR |
| | | | | CounterParty | | | | | | | | | | | | 1,000.00 | 0.00 | |

Where:

- The first and second trades close the PFS position on underlying equity and reopen one at new price updating the P&L average price
- The third CA trade creates the PFS position on the 'to product' equity

P&L on PortfolioSwapPosition on underlying equity at XD-1 EOD & PD:

Position Keeper for PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 at 21/01/19 23:59:00

Tools Market Data Help

Val Date: 20/01/2019 23:59:00 Product: PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 Hierarchy: [v] Position By Settle Date: [] Liquidation Keys: [v]
Trade Filter: ALL Pricing Env: default Aggregation: BookName: [v] Incl. Fees in Position: []
Zero Positions: Include: [v] Tolerance: 0.0

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position | Current Mkt Price |
|-------------|---------|---------------------|------------|-------------|--|----------|-----------|----------|--------------------|---------------|-------------|-------------|----------|---------|-----------------|-------------------|
| 0/DEFAULT | BNP PFS | 0 | 43106 | 45403 | PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | 0.00 | 10,000.00 | EUR | 10,000.00 | 10.00000 | -100,000.00 | -100,000.00 | 10,000 | 0.00 | -100,000.00 | 0.0000 |

Position Keeper for PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 at 21/01/19 23:59:00

Tools Market Data Help

Val Date: 25/01/2019 23:59:00 Product: PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 Hierarchy: [v] Position By Settle Date: [] Liquidation Keys: [v]
Trade Filter: ALL Pricing Env: default Aggregation: BookName: [v] Incl. Fees in Position: []
Zero Positions: Include: [v] Tolerance: 0.0

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position | Current Mkt Price |
|-------------|---------|---------------------|------------|-------------|--|-----------|-----------|----------|--------------------|---------------|------------|------------|----------|---------|-----------------|-------------------|
| 0/DEFAULT | BNP PFS | 0 | 43106 | 45403 | PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | 22,500.00 | 10,000.00 | EUR | 10,000.00 | 7.75000 | -55,000.00 | -77,500.00 | 10,000 | 0.00 | -55,000.00 | 0.0000 |

The quantity does not change, only the average price

P&L on PortfolioSwapPosition on 'To product' equity at PD:

Position Keeper for PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 at 21/01/19 23:59:00

Tools Market Data Help

Val Date: 24/01/2019 23:59:00 Product: RIBAS CIB/BLUE CREST/EUR/34702 Hierarchy: [v] Position By Settle Date: [] Liquidation Keys: [v]
Trade Filter: ALL Pricing Env: default Aggregation: BookName: [v] Incl. Fees in Position: []
Zero Positions: Include: [v] Tolerance: 0.0

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position | Current Mkt Price |
|-------------|---------|---------------------|------------|-------------|---|----------|----------|----------|--------------------|---------------|------------|------------|----------|---------|-----------------|-------------------|
| 0/DEFAULT | BNP PFS | 0 | 44401 | 46604 | PPosition-Equity.PFS Spun-off-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | 0.00 | 1,000.00 | EUR | 1,000.00 | 45.00000 | -45,000.00 | -45,000.00 | 1,000 | 0.00 | -45,000.00 | 0.0000 |

Inventory position on both PFS position:

BOSecurityPosition Report (08/04/19 15:17:27)

Report Data View Export Market Data Process Utilities Help

Criteria Financing

| ProcessingOrg | Book | Product Id | Prd Description | Currency | Agent | Account | Position Class | Position Type | Date Type | 21-Jan-2019 | 22-Jan-2019 | 23-Jan-2019 | 24-Jan-2019 | 25-Jan-2019 | 26-Jan-2019 |
|----------------|---------|------------|---|----------|---------|--------------------|----------------|---------------|-----------|-------------|-------------|-------------|-------------|-------------|-------------|
| BNPPARIBAS CIB | BNP PFS | 44401 | PPosition-Equity.PFS Spun-off-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | EUR | SICOVAM | PFS EUR ACC @ SICO | INTERNAL | THEORETICAL | SETTLE | 0.00 | 0.00 | 0.00 | 0.00 | 1,000.00 | 1,000.00 |
| BNPPARIBAS CIB | BNP PFS | 43106 | PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | EUR | SICOVAM | PFS EUR ACC @ SICO | INTERNAL | THEORETICAL | SETTLE | 10,000.00 | 10,000.00 | 10,000.00 | 10,000.00 | 10,000.00 | 10,000.00 |

2.9 TRANSFORMATION.FUNDING

For portfolio swap contracts with Date Calculation Method = Independent, there is no need to run the FUNDING CA if the end date of performance and funding cashflows are on the same date. In this case, the PRICE_CHANGE CA generates the funding transfers.

Otherwise the FUNDING CA needs to be run on each funding cashflow end date.

You can generate the PortfolioSwapPosition corporate actions based on the funding leg using the Generate tab in the Corporate Action window.

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Securities Add

| Product Id | Product Type | Prd Description | Product Currency | Maturity Date |
|------------|-----------------------|--|------------------|---------------|
| 36800 | PortfolioSwapPosition | PSPosition-Equity.AMZN-PO/CP/USD/84795 | USD | 06/30/2025 |

Corporate Action Generate CA Save Delete Start Date 08/31/2023 End Date 08/31/2023 Use Ex Date

| CA Action | Product Id | Underlying.Product Type | Underlying.Security Name | CA Type | CA SubType | Amount | Currency | Ex Date |
|-----------|------------|-------------------------|--|----------------|------------|--------|----------|------------|
| NONE | 37303 | PortfolioSwapPosition | PSPosition-Equity.AMZN-PO/CP/USD/84795 | TRANSFORMATION | FUNDING | 0.0125 | USD | 08/31/2023 |

Then apply the corporate action from the Apply panel.

Generate Apply Create Elect

Applicable Date 08/01/2023 Use Ex Date Use Record Date Use Payment Date

Corporate Action Selection

Corporate Action Application Criteria

Applicable CA Load (CA) Add

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
|------------|----------------|------------|--------|--------------|----------|------------|--------------|-------------|
| 37303 | TRANSFORMATION | FUNDING | 0.0125 | | 0 USD | 08/31/2023 | 08/31/2023 | 06/28/2023 |

Trade Generate Trade Save All Internal Only Position Aggregation Claims Agent Agent Aggregation

| Role | Trade Id | Book | CounterParty | Product Type | Product Description | Trade Booking Date | Action | Pay/Rec.Quantity |
|--------------------|----------|--------|--------------|-----------------------|---|--------------------|--------|------------------|
| Role: CounterParty | | | | | | | | |
| CounterParty | 24454 | Global | CP | PortfolioSwapPosition | PSPosition-Equity.AMZN-PO/CP/USD/84795 | 08/31/2023 | NONE | (200.00) |
| CounterParty | 24455 | Global | CP | PortfolioSwapPosition | PSPosition-Equity.AMZN-PO/CP/USD/84795 | 08/31/2023 | NONE | 200.00 |
| CounterParty | 24456 | Global | CP | PortfolioSwapPosition | PSPosition-Equity.AMZN-PO/CP/USD/84795 | 08/31/2023 | NONE | (200.00) |
| CounterParty | 24457 | Global | CP | PortfolioSwapPosition | PSPosition-Equity.AMZN-PO/CP/USD/84795 | 08/31/2023 | NONE | 200.00 |
| | | Global | CP | PortfolioSwapPosition | Receive Performance on Equity.AMZN/Pay: USD/LIBOR/3M + 8.00bp | 08/31/2023 | NONE | 0.00 |
| | | | | | | | | 0.00 |

It creates a trade to close out the position and a new trade to open the position with the initial price.

On the closed out trade, the liquidation engine generates transfers for the funding amounts:
FUNDING_CHARGE_REALIZED, SERVICE_CHARGE_REALIZED, BORROW_CHARGE_REALIZED.

2.10 TRANSFORMATION.PRICE_CHANGE

The PRICE_CHANGE CA needs to be generated on each performance cashflow end date.

You can generate the PortfolioSwapPosition corporate actions based on the performance schedule using the Generate tab in the Corporate Action window.

Sample trade:

PSPosition-EquityIndex.SPX-PO/CP/USD/44696 -PO is Default Processing Organisation (17430) - Version : 0 Mod User :(calypso_user) [17230602/Calypso_V17Fidelity]

Trade Back Office PortfolioSwapPosition Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Details Fees Cashflows Inv Attributes

Cpty CP CounterParty Delete during implementation

Book PFS_AVGPRICE Status VERIFIED ID 17430

☐ Mirror Template NONE

Contract Details

| | | | |
|------------|-----------------|-----------------------------|-------------------|
| Trade Date | 07/11/2023 | Commission (bps) | 1 |
| Contract | PO/CP/USD/44696 | Commission Pay Method | Upfront Fee (bps) |
| Start Date | 07/11/2023 | Pay Accruals At Liquidation | EFFECTIVE_DATE |
| End Date | 04/11/2025 | Trading Gain Pay Method | Effective Date |
| | | Settlement Currency | USD |
| | | FX Conversion Method | Compo |
| | | Basic Interest Rate (%) | 0 |

Equity Leg

| | |
|-----------------------|----------------------|
| Definition | |
| Direction | Receive |
| Underlying | SPX |
| Quantity | 200 |
| Gross Price | 8,717.63 |
| Initial Price | 8,717.63 |
| Spot (Current Level) | 0 |
| Performance | |
| Performance Schedule | CUSTOM_SCHEDULE |
| Payment Date Lag | 0D Bus NYC FOLLOWING |
| Dividend | |
| Dividend Schedule | NONE |
| Retrocession Rate (%) | 100 |

Funding Leg

| | |
|------------------------------------|--------------------------|
| Definition | |
| Direction | Pay |
| Initial Notional | 1,743,526 |
| Include Cash Prepaid | <input type="checkbox"/> |
| Borrow Charge Rate (Fixed %) | 0 |
| Funding Rate | |
| Leg Type | Float |
| Spread (%) | 1.15 |
| Trade Level Funding Spreads Locked | <input type="checkbox"/> |
| Rate Index | USD/@SOFRAT/1D/Reuters |
| Index Factor | 1 |
| Spread (%) | 1.15 |
| Trade Level Funding Spreads Locked | <input type="checkbox"/> |

PRICE_CHANGE corporate action:

Corporate Action 10.12.2.174

Corporate Action Help Apply

Generate Apply Create Elect

Securities Add

| | | | |
|------------|-----------------------|--|------------------|
| Product Id | Product Type | Prd Description | Product Currency |
| 21800 | PortfolioSwapPosition | PSPosition-EquityIndex.SPX-PO/CP/USD/44696 | USD |

Right-click

Corporate Action Generate CA Save Delete Start Date 10/09/2023 End Date 10/13/2023 Use Ex Date Default Rounding Method Include Swift Information

| CA Action | Product Id | Underlying.Product Type | Underlying.Security Name | CA Type | CA SubType | Amount | Currency | Ex Date |
|-----------|------------|-------------------------|--|----------------|--------------|--------|----------|------------|
| NONE | 21801 | PortfolioSwapPosition | PSPosition-EquityIndex.SPX-PO/CP/USD/44696 | TRANSFORMATION | PRICE_CHANGE | 0 USD | | 10/11/2023 |

Then apply the corporate action from the Apply panel.

It creates a trade to close out the position and a new trade to open the position with the closing price.

On the closed out trade, the liquidation engine generates a transfer of type PERFORMANCE that represents the realized P&L:

Quantity * (Closing Price – Initial Price)

When the funding cashflows and the performance cashflows end on the same date, it also generates transfers for the funding amounts: FUNDING_CHARGE_REALIZED, SERVICE_CHARGE_REALIZED, BORROW_CHARGE_REALIZED.

PSPosition-EquityIndex.SPX-PO/CP/USD/44696 -PO is Default Processing Organisation (17434) - Version : 0 Mod User :(calypso_user) [17230602/Calypso_V17Fidelity]

Trade Back Office PortfolioSwapPosition Cashflows Analytics Pricing Env Market Data View Utilities Help

Trade Details Fees Cashflows Inv Attributes

Cpty CP CounterParty Delete during implementation

Book PFS_AVGPRICE Status VERIFIED ID 17434

☐ Mirror Template NONE

Contract Details

| | | | |
|------------|-----------------|-----------------------------|-------------------|
| Trade Date | 10/10/2023 | Commission (bps) | 0 |
| Contract | PO/CP/USD/44696 | Commission Pay Method | Upfront Fee (bps) |
| Start Date | 10/11/2023 | Pay Accruals At Liquidation | EFFECTIVE_DATE |
| End Date | 04/11/2025 | Trading Gain Pay Method | Effective Date |
| | | Settlement Currency | USD |
| | | FX Conversion Method | Compo |
| | | Basic Interest Rate (%) | 0 |

Equity Leg

| | |
|-----------------------|----------------------|
| Definition | Pay |
| Direction | SPX |
| Underlying | 200 |
| Quantity | 0 |
| Gross Price | 0 |
| Initial Price | 0 |
| Spot (Current Level) | 0 |
| Performance | |
| Performance Schedule | CUSTOM_SCHEDULE |
| Payment Date Lag | 0D Bus NYC FOLLOWING |
| Dividend | |
| Dividend Schedule | NONE |
| Retrocession Rate (%) | 100 |

Funding Leg

| | |
|------------------------------------|-------------------------|
| Definition | Receive |
| Direction | 0 |
| Initial Notional | |
| Include Cash Prepaid | |
| Borrow Charge Rate (Fixed %) | 0 |
| Funding Rate | |
| Leg Type | Float |
| Spread (%) | 1.15 |
| Trade Level Funding Spreads Locked | |
| Rate Index | USD/@SOFRRAT/1D/Reuters |
| Index Factor | 1 |
| Spread (%) | 1.15 |
| Trade Level Funding Spreads Locked | |

Back Office Window for Trade 17434

BO Trade Browser (17434)

Trade Id ID 17434

Transfers

| Transfer_id | Transfer Type | Is DDA | Xfer Pay/Rec | Payer.Role | Receiver.Role | Is Client | PO Agent | Xfer Their Agent | Payer.SDI ID | Receiver.SDI ID | GL Account | Transfer Amount | Xfer Product Type | Xfer Other Amount | SettleCurrency | Value D |
|-------------|-------------------------|--------|--------------|---------------|---------------|-----------|--------------|------------------|--------------|-----------------|---------------------|-----------------|-----------------------|-------------------|----------------|----------|
| 15782 | PERFORMANCE | | PAY | ProcessingOrg | CounterParty | | NOSTRO AGENT | AGENT | 14434 | 14437 | PO@NOSTRO_AGENT_USD | (1,743,526.00) | PortfolioSwapPosition | 0.00 | USD | 10/11/21 |
| 15783 | FUNDING_CHARGE_REALIZED | | PAY | ProcessingOrg | CounterParty | | NOSTRO AGENT | AGENT | 14434 | 14437 | PO@NOSTRO_AGENT_USD | (34,434.64) | PortfolioSwapPosition | 0.00 | USD | 10/11/21 |

Settlements

| Transfer_id | Transfer Type | Is DDA | Xfer Pay/Rec | Payer.Role | Receiver.Role | Is Client | PO Agent | Xfer Their Agent | Payer.SDI ID | Receiver.SDI ID | GL Account | Transfer Amount | Xfer Product Type | Xfer Other Amount | SettleCurrency | Value D |
|-------------|-------------------------|--------|--------------|---------------|---------------|-----------|--------------|------------------|--------------|-----------------|---------------------|-----------------|-----------------------|-------------------|----------------|----------|
| 15782 | PERFORMANCE | | PAY | ProcessingOrg | CounterParty | | NOSTRO AGENT | AGENT | 14434 | 14437 | PO@NOSTRO_AGENT_USD | (1,743,526.00) | PortfolioSwapPosition | 0.00 | USD | 10/11/21 |
| 15783 | FUNDING_CHARGE_REALIZED | | PAY | ProcessingOrg | CounterParty | | NOSTRO AGENT | AGENT | 14434 | 14437 | PO@NOSTRO_AGENT_USD | (34,434.64) | PortfolioSwapPosition | 0.00 | USD | 10/11/21 |

2.11 TRANSFORMATION.ROLLOVER

The PortfolioSwapPosition CAs are based on the Portfolio Swap Contract.

You can define a rollover date in the PFS contract to roll-over at the defined date the PFS Position from contract A to contract B. This rollover information is set in the PFS contract lifecycle actions.

This triggers at roll-over date a CA event TRANSFORMATION.ROLLOVER to close the PFS position held in contract A and reopened same position in contract B.

You cannot roll-over a contract into another that has not yet started at rollover date.

Once the rollover is completed, scheduled task **EOD_PORTFOLIO_SWAP_XFER_UPDATE** needs to be run to:

- Update the status of the PFS contract
- Change the value date of the existing PFS transfers generated on contract A to roll-over date.
- Maturity Extended = true or false. If true, change the value date of the transfers of PFS contract whose maturity date has been extended.

| | | | |
|----------------------------------|--------------------------------|--------------------------|----------------------------------|
| Task Description | | | |
| Task Type: | EOD_PORTFOLIO_SWAP_XFER_UPDATE | | |
| External Reference: | | | |
| Comments: | | | |
| Description: | | | |
| Execution Parameters | | | |
| Attempts: | 1 | Retry After: | 0 minutes Expected |
| JVM Settings: | -Xms512m -Xmx1024m | | |
| Log Settings: | | | |
| Task Notification Options | | | |
| <input type="checkbox"/> | Send Emails | <input type="checkbox"/> | Publish Business Events To User: |
| + Common Attributes | | | |
| - Task Attributes | | | |
| Contract Name | BNPPARIBAS/OMERS/EUR/65100 | | |
| Transfer Type | | | |
| Current Contract Status | Active | | |
| New Contract Status | RolledOver | | |
| Maturity Extended | | | |

PFS Contract A definition:

| | | | |
|--|--|--|--|
| Name BNPPARIBAS/OMERS/EUR/65100 | | Id 65100 | |
| Contract ProcessingOrg BNPPARIBAS Way USER CounterParty OMERS Way PROVIDER Status RolledOver | | | |
| General Terms Equity Leg Details Funding Leg Details Country Grid Lifecycle Actions | | | |
| Name Value Market Type All Start Date 15/04/2019 End Date 15/04/2022 Settlement Currency EUR FX Conversion Compo Pay Accruals At Liquidation Initial Schedule Liquidation Method AvgPrice Commission Pay Method Upfront Fee (bps) Trading Gain Pay Method Effective Date Dividend Pay Method At Maturity | | Attributes Name Value OMER CODE ROLLOVER RERATE_SPREAD_PROPAGATED YES | |
| Basic Interest <input type="checkbox"/> Cash Collateral <input type="checkbox"/> Underlying ProductType All | | FX Resets Currency Reset | |

| | |
|---|-------------------------------------|
| General Terms Equity Leg Details Funding Leg Details Country Grid Lifecycle Actions | |
| Name | Value |
| <input type="checkbox"/> Termination | <input type="checkbox"/> |
| Termination Date | |
| At Average Price? | <input type="checkbox"/> |
| <input type="checkbox"/> RollOver | <input checked="" type="checkbox"/> |
| At Average Price? | <input type="checkbox"/> |
| Rollover Date | 05/15/2020 |
| Contract | BNPPARIBAS/OMERS/EUR/65105 |
| Select Contract | Select Contract |

PFS Contract B definition:

| Name BNPPARIBAS/OMERS/EUR/65105 | | Id 65105 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---|--------------------------|---|-------|-------------|-----|------------|------------|----------|------------|---------------------|-----|---------------|-------|-----------------------------|------------------|--------------------|----------|-----------------------|-------------------|-------------------------|----------------|---------------------|-------------|----------------|--------------------------|-----------------|--------------------------|------------------------|-----|--|--|------------|--|------|-------|-----------|----------|------------------------|-----|
| Contract | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| ProcessingOrg | BNPPARIBAS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Way | USER | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CounterParty | OMERS | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Way | PROVIDER | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Status | Active | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <div> General Terms Equity Leg Details Funding Leg Details Country Grid Lifecycle Actions </div> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <table border="1"> <thead> <tr> <th>Name</th> <th>Value</th> </tr> </thead> <tbody> <tr><td>Market Type</td><td>All</td></tr> <tr><td>Start Date</td><td>15/04/2020</td></tr> <tr><td>End Date</td><td>15/04/2024</td></tr> <tr><td>Settlement Currency</td><td>EUR</td></tr> <tr><td>FX Conversion</td><td>Compo</td></tr> <tr><td>Pay Accruals At Liquidat...</td><td>Initial Schedule</td></tr> <tr><td>Liquidation Method</td><td>AvgPrice</td></tr> <tr><td>Commission Pay Method</td><td>Upfront Fee (bps)</td></tr> <tr><td>Trading Gain Pay Method</td><td>Effective Date</td></tr> <tr><td>Dividend Pay Method</td><td>At Maturity</td></tr> <tr><td>Basic Interest</td><td><input type="checkbox"/></td></tr> <tr><td>Cash Collateral</td><td><input type="checkbox"/></td></tr> <tr><td>Underlying ProductType</td><td>All</td></tr> </tbody> </table> | | Name | Value | Market Type | All | Start Date | 15/04/2020 | End Date | 15/04/2024 | Settlement Currency | EUR | FX Conversion | Compo | Pay Accruals At Liquidat... | Initial Schedule | Liquidation Method | AvgPrice | Commission Pay Method | Upfront Fee (bps) | Trading Gain Pay Method | Effective Date | Dividend Pay Method | At Maturity | Basic Interest | <input type="checkbox"/> | Cash Collateral | <input type="checkbox"/> | Underlying ProductType | All | <table border="1"> <thead> <tr> <th colspan="2">Attributes</th> </tr> <tr> <th>Name</th> <th>Value</th> </tr> </thead> <tbody> <tr><td>OMER CODE</td><td>ROLLOVER</td></tr> <tr><td>RERATE_SPREAD_PROPA...</td><td>YES</td></tr> </tbody> </table> | | Attributes | | Name | Value | OMER CODE | ROLLOVER | RERATE_SPREAD_PROPA... | YES |
| Name | Value | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Market Type | All | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Start Date | 15/04/2020 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| End Date | 15/04/2024 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Settlement Currency | EUR | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| FX Conversion | Compo | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Pay Accruals At Liquidat... | Initial Schedule | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Liquidation Method | AvgPrice | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Commission Pay Method | Upfront Fee (bps) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Trading Gain Pay Method | Effective Date | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Dividend Pay Method | At Maturity | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Basic Interest | <input type="checkbox"/> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Cash Collateral | <input type="checkbox"/> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Underlying ProductType | All | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Attributes | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Name | Value | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OMER CODE | ROLLOVER | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| RERATE_SPREAD_PROPA... | YES | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | <table border="1"> <thead> <tr> <th colspan="2">FX Resets</th> </tr> <tr> <th>Currency</th> <th>Reset</th> </tr> </thead> <tbody> <tr><td> </td><td> </td></tr> </tbody> </table> | | FX Resets | | Currency | Reset | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| FX Resets | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Currency | Reset | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

Generation of the CA event at roll-over date:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Securities Add

| | | | |
|------------|-----------------------|---|------------------|
| Product Id | Product Type | Prd Description | Product Currency |
| 27806 | PortfolioSwapPosition | PSPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65100 | EUR |

Corporate Action Generate CA Save Delete

Start Date 15/05/2020 End Date 15/05/2020 Use Ex Date Default Rounding Method

| CA Action | Product Id | Underlying.Product Type | Underlying.Security Name | CA Type | CA SubType | Amount | Currency |
|-----------|------------|-------------------------|--------------------------|----------------|------------|--------|----------|
| NONE | 27826 | Equity | SANOFI | TRANSFORMATION | ROLLOVER | 90 | EUR |

The rollover CA event is created using CA amount = market price of the underlying ("At Average Price?" not checked on the contract) of the PFS position at rollover date. Need to make sure to have the quotes populated before generating the CA.

Corporate Action
Corporate Action Help Apply

Generate Apply Create Elect

Type here to filter properties
Action

Event Definition: CA id 27826, TRANSFORMATION/ROLLOVER/15/05/2020/27806

Deactivated (Booking Not Required)

Corporate Action TRANSFORMATION/ROLLOVER/15/05/2020/27806

Underlying Product PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65100

CA Swift Code

Dates: Ex Date: 15/05/2020 Record Date: 15/05/2020

Announcement Date 15/05/2020

Ex (Effective) Date 15/05/2020

Record Date 15/05/2020

Active From

Active To

TRANSFORMATION/ROLLOVER: From 1 To 1 Pay Date 15/05/2020

Model TRANSFORMATION

Subtype ROLLOVER

Success Percent (Scale Back Ratio) (%) 100

By Open Trade

Amount 90

Currency EUR

Rounding Method

To Security

Payment Date 15/05/2020

From Ratio 1

To Ratio 1

Other Amount 0

Additional Information:

Comment

Applying the CA creates the following outcomes ("At Average Price?" not checked on the contract):

- Closing the PFS Position of Contract A at market price and generating realized on the CA trade against counterparty
- Reopening PFS Position on Contract B at market price

If "At Average Price?" is checked on the contract, it is average price instead of market price.

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Applicable Date: 15/05/2020 ☒ Use Ex Date ☐ Use Record Date ☐ Use Payment Date

Corporate Action Selection

TRANSFORMATION/ROLLOVER/15/05/2020/27806

Corporate Action Application Criteria

☒ Apply to Position

BO Position Type: ACTUAL

BO Position Date Type: SETTLE

BO Position Aggregation:

BO Position Balance Type:

PL Position Repaid:

Processing Org.:

Product Type:

Position Filter: PFS CAs

☐ Apply to OTC

☐ Apply to MarginCall Position

Applicable CA Load CA Add

Product Id: 27826 CA Type: TRANSFORMATION CA SubType: ROLLOVER Amount: 90 Other Amount: 0 Currency: EUR Ex Date: 15/05/2020 Payment Date: 15/05/2020 Record Date: 15/05/2020

Trade Generate Trade Save All ☒ Internal ☐ Only Position Aggregation ☒ Claims ☒ Agent ☐ Agent Aggregation

| Trade Id | Role | CounterParty | Product Type | Product Description | CAREference | PosAggId | Liq Attribute Name | Trade Short Date | Trade Settle Date | Long Short | Pay/Rec. Quantity | Settle... | Settle Cur. | Trade Price |
|----------|---------------------|--------------|---------------|--|-------------|----------|-----------------------------|------------------|-------------------|------------|-------------------|-----------|-------------|-------------|
| 28430 | CounterParty | OMERS | PortfolioSwap | Pay Performance on Equity.SANOFI/Receive: EUR/EURIBOR/6M | 27826 | | | 15/05/2020 | 15/05/2020 | Short | (11,710.00) | 0.00 EUR | 90 | |
| 28431 | CounterParty | OMERS | PortfolioSwap | Receive Performance on Equity.SANOFI/Pay: 5.00000 | 27826 | | | 15/05/2020 | 15/05/2020 | Long | 11,710.00 | 0.00 EUR | 90 | |
| | Role: ProcessingOrg | | | | | | | | | | 0.00 | EUR | | |
| 28432 | ProcessingOrg | BNPPARIBAS | PortfolioSwap | Pay Performance on Equity.SANOFI/Receive: EUR/EURIBOR/6M | 27826 | 4002 | TradeFunctionalCcy | 15/05/2020 | 15/05/2020 | Short | 11,710.00 | 0.00 EUR | 90 | |
| 28433 | ProcessingOrg | BNPPARIBAS | PortfolioSwap | Receive Performance on Equity.SANOFI/Pay: 5.00000 | 27826 | 4002 | TradeFunctionalCcy | 15/05/2020 | 15/05/2020 | Long | (11,710.00) | 0.00 EUR | 90 | |
| 28434 | ProcessingOrg | BNPPARIBAS | PortfolioSwap | Pay Performance on Equity.SANOFI/Receive: EUR/EURIBOR/6M | 27826 | 4001 | TradeFunctionalCcy,OMERS_LS | 15/05/2020 | 15/05/2020 | Short | 23,000.00 | 0.00 EUR | 90 | |
| 28435 | ProcessingOrg | BNPPARIBAS | PortfolioSwap | Receive Performance on Equity.SANOFI/Pay: 5.00000 | 27826 | 4001 | TradeFunctionalCcy,OMERS_LS | 15/05/2020 | 15/05/2020 | Long | (23,000.00) | 0.00 EUR | 90 | |
| 28436 | ProcessingOrg | BNPPARIBAS | PortfolioSwap | Pay Performance on Equity.SANOFI/Receive: EUR/EURIBOR/6M | 27826 | 4003 | TradeFunctionalCcy,OMERS_LS | 15/05/2020 | 15/05/2020 | Long | (11,290.00) | 0.00 EUR | 90 | |
| 28437 | ProcessingOrg | BNPPARIBAS | PortfolioSwap | Pay Performance on Equity.SANOFI/Receive: 5.00000 | 27826 | 4003 | TradeFunctionalCcy,OMERS_LS | 15/05/2020 | 15/05/2020 | Short | 11,290.00 | 0.00 EUR | 90 | |

Where TRADING_GAIN is generated on the CA trade against counterparty when closing the contract A position.

Back Office Window for Trade 28430

BO Trade Browser (28430)

Trade Id ID: 28430

Transfers

| Transfer Id | Transfer Type | Xfer Product Type | Transfer Amount | Xfer Other Amount | SettleCurrency | Xfer Pay/Rec | Value Date | Netting Type | Transfer Status | Delivery Type | PO Agent | Xfer Their Agent | GL Account | Cash Account | Settle Date | Xfer Description | Payer |
|-------------|---------------|-------------------|-----------------|-------------------|----------------|--------------|------------|--------------|-----------------|---------------|----------|------------------|---------------------|--------------|-------------|------------------|---------|
| 23782 | SECURITY | PortfolioSwap | (11,710.00) | 0.00 EUR | EUR | PAY | 15/05/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | SECURITY ACC @ BPSS | | 15/05/2020 | | Default |
| 23784 | TRADING_GAIN | PortfolioSwap | (3,623.90) | 0.00 EUR | EUR | PAY | 15/05/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | CASH ACC @ BPSS | | 15/05/2020 | | Default |
| 23785 | TRADING_GAIN | PortfolioSwap | (28,769.88) | 0.00 EUR | EUR | PAY | 15/05/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | CASH ACC @ BPSS | | 15/05/2020 | | Default |

Settlements

| Transfer Id | Transfer Type | Xfer Product Type | Transfer Amount | Xfer Other Amount | SettleCurrency | Xfer Pay/Rec | Value Date | Netting Type | Transfer Status | Delivery Type | PO Agent | Xfer Their Agent | GL Account | Cash Account | Settle Date | Xfer Description | Payer |
|-------------|---------------|-------------------|-----------------|-------------------|----------------|--------------|------------|--------------|-----------------|---------------|----------|------------------|---------------------|--------------|-------------|------------------|---------|
| 23782 | SECURITY | PortfolioSwap | (11,710.00) | 0.00 EUR | EUR | PAY | 15/05/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | SECURITY ACC @ BPSS | | 15/05/2020 | | Default |
| 23784 | TRADING_GAIN | PortfolioSwap | (3,623.90) | 0.00 EUR | EUR | PAY | 15/05/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | CASH ACC @ BPSS | | 15/05/2020 | | Default |
| 23785 | TRADING_GAIN | PortfolioSwap | (28,769.88) | 0.00 EUR | EUR | PAY | 15/05/2020 | None | VERIFIED | DFP | BPSS | CITI BANK EU | CASH ACC @ BPSS | | 15/05/2020 | | Default |

Where P&L on PFS Position is closed at rollover date on PFS contract A and opened on Contract B.

Position Keeper for PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65100 at 14/05/20 23:59:00

Tools Market Data Help

Val Date: 14/05/2020 13:59:00 Product: PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65100 Hierarchy: ...

Trade Filter: ALL Pricing Env: default Aggregation: BookName Ind. Fees in Position: ...

Zero Positions: Include Tolerance: 0.0

| Aggregation | Product Id | Liq. Config | Liq. Aggregation | Liq. Aggregation ID | Position Id | Description | Realized | Nominal | Currency | Average Price | Amount | Accrual | Current Mkt Price | Current Quote | Unrealized | P&L |
|-------------|------------|-------------|------------------|---------------------|-------------|--|-----------|-----------|----------|---------------|---------------|---------|-------------------|---------------|------------|------------|
| BNPPARFP | 27806 | 1/PFS | | | 0 | 18936 PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65100 | -4,906.22 | 11,710.00 | EUR | 92.76634 | -1,086,293.78 | 0.00 | 90.00000 | 0.00000 | -32,393.78 | -37,300.00 |

Update Freq: Quote Real Time

Position Keeper for PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65100 at 14/05/20 23:59:00

Tools Market Data Help

Val Date: 14/05/2020 23:59:00 Product: PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65100 Hierarchy: ...

Trade Filter: ALL Pricing Env: default Aggregation: BookName Ind. Fees in Position: ...

Zero Positions: Include Tolerance: 0.0

| Aggregation | Product Id | Liq. Config | Liq. Aggregation | Liq. Aggregation ID | Position Id | Description | Realized | Nominal | Currency | Average Price | Amount | Accrual | Current Mkt Price | Current Quote | Unrealized | P&L |
|-------------|------------|-------------|------------------|---------------------|-------------|--|------------|---------|----------|---------------|--------|---------|-------------------|---------------|------------|------------|
| BNPPARFP | 27806 | 1/PFS | | | 0 | 18936 PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65100 | -37,295.62 | 0.00 | EUR | 0.00000 | 0.00 | 4.38 | 0.00000 | 0.00000 | 4.38 | -37,291.24 |

Update Freq: 600 seconds Quote Market data Real Time Connected Load Clear Print Close

Position Keeper for PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65105 at 14/05/20 23:59:00

Tools Market Data Help

Val Date: 15/05/2020 23:59:00 Product: PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65105 Hierarchy: ...

Trade Filter: ALL Pricing Env: default Aggregation: BookName Ind. Fees in Position: ...

Zero Positions: Include Tolerance: 0.0

| Aggregation | Product Id | Liq. Config | Liq. Aggregation | Liq. Aggregation ID | Position Id | Description | Realized | Nominal | Currency | Average Price | Amount | Accrual | Current Mkt Price | Current Quote | Unrealized | P&L |
|-------------|------------|-------------|------------------|---------------------|-------------|--|----------|-----------|----------|---------------|---------------|---------|-------------------|---------------|------------|------|
| BNPPARFP | 28804 | 1/PFS | | | 0 | 19938 PPosition-Equity.SANOFI-BNPPARIBAS/OMERS/EUR/65105 | 0.00 | 11,710.00 | EUR | 90.00000 | -1,053,900.00 | 0.00 | 90.00000 | 0.00000 | 0.00 | 0.00 |

2.12 TRANSFORMATION.SPLIT

The PortfolioSwapPosition CAs are based on the underlying CAs.

Generating the CA event on PortfolioSwapPosition based on underlying equity CA:

Corporate Action

Corporate Action Help Apply

Generate Apply Create Elect

Securities Add

| Product Id | Product Type | Prd Description | Product Currency | M |
|-----------------------------|--|-----------------|------------------|---|
| 43106 PortfolioSwapPosition | PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | EUR | | |

Corporate Action Generate CA Save Delete Start Date 22/02/2019 End Date 22/02/2019 Use Ex Date Default Rounding Method Include Swift Information

| CA Action | Product Id | Underlying.Product Type | Underlying.Security Name | CA Type | CA SubType | Amount | Currency | Ex Date |
|-----------|-----------------------------|--|--------------------------|---------|------------|--------|------------|---------|
| NONE | 44402 PortfolioSwapPosition | PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | TRANSFORMATION | SPLIT | 0 | EUR | 22/02/2019 | |

Corporate Action

Corporate Action
Help
Apply

Generate
Apply
Create
Elect

Type here to filter properties

Action

Event Definition: CA id 44402, Stock Split/25/02/2019/43106

Deactivated (Booking Not Required)

Corporate Action

Underlying Product

CA Swift Code

Event Choice

Event Process

Event Restriction

Dates: Ex Date: 22/02/2019 Record Date: 22/02/2019

Announcement Date

Ex (Effective) Date

Record Date

Shareholder Meeting Date

TRANSFORMATION/SPLIT: SECU From 1 To 3 Pay Date 25/02/2019

Is Default Option

Swift Event Option

Model

Subtype

By Open Trade

Currency

Rounding Method

To Security

Payment Date

From Ratio

To Ratio

Additional Information:

Comment

Adjustment Factor

Theoretical Dilution Factor

Event Specific Information: SPLF Stock Split

Stock Split/25/02/2019/43106

PSPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702

SPLF: Stock Split

MAND: Mandatory no Option

Distribution

22/02/2019

22/02/2019

22/02/2019

SECU: Securities Option

TRANSFORMATION

SPLIT

EUR

25/02/2019

1

3

P&L and inventory Positions before generating the CA on PFS:

Position Keeper for PSPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 at 21/02/19 23:59:00

Tools
Market Data
Help

Val Date: 21/02/2019 23:59:00

Product: PSPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702

Hierarchy:

Position By Settle Date

Liquidation Keys:

Trade Filter: ALL

Pricing Env: default

Aggregation: BookName

Ind. Fees in Position

Zero Positions: Include

Tolerance: 0.0

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position | Current Mkt Price |
|-------------|---------|---------------------|------------|-------------|---|-----------|-----------|----------|--------------------|---------------|-----------|-------------|----------|---------|-----------------|-------------------|
| 0/DEFAULT | BNP PFS | 0 | 43106 | 45403 | PSPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | 22,500.00 | 20,000.00 | EUR | 20,000.00 | 8.87500 | 77,000.00 | -177,500.00 | 20,000 | 0.00 | -155,000.00 | 11.60000 |

BOSecurityPosition Report (09/04/19 16:31:46)

Report
Data
View
Export
Market Data
Process
Utilities
Help

Criteria
Financing

| ProcessingOrg | Book | Product Id | Prd Description | Currency | Agent | Account | Position Class | Position Type | Date Type | 21-Feb-2019 | 22-Feb-2019 | 23-Feb-2019 | 24-Feb-2019 | 25-Feb-2019 | 26-Feb-2019 |
|----------------|---------|------------|---|----------|---------|--------------------|----------------|---------------|-----------|-------------|-------------|-------------|-------------|-------------|-------------|
| BNPPARIBAS CIB | BNP PFS | 43106 | PSPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | EUR | SICOVAM | PFS EUR ACC @ SICO | INTERNAL | THEORETICAL | SETTLE | 20,000.00 | 20,000.00 | 20,000.00 | 20,000.00 | 20,000.00 | 20,000.00 |

Applying the CA on the PFS position gives us the following CA trades:

Applicable CA
Load (CA)
Add

| Product Id | CA Type | CA SubType | Amount | Other Amount | Currency | Ex Date | Payment Date | Record Date |
|------------|----------------|------------|--------|--------------|----------|------------|--------------|-------------|
| 44402 | TRANSFORMATION | SPLIT | 0 | 2 | EUR | 22/02/2019 | 25/02/2019 | 22/02/2019 |

Trade
Generate Trade
Save All
Internal
Only Position Aggregation
Claims
Agent
Agent Aggregation

| CA Position Type | Trade Id | Action | Role: CounterParty | CounterParty | CARef | TradeStatus | Book | Product Description | Trade Short Date | Trade Settle Date | Settle Pay/Rec | Pay/Rec Qty | SettlementAmount | Settle Cur. | Trade Price |
|---------------------|----------|--------|--------------------|--------------|-------|-------------|---------|--|------------------|-------------------|----------------|-------------|------------------|-------------|-----------------|
| Short Market Claims | 46707 | NONE | CounterParty | BLUE CREST | 44402 | VERIFIED | BNP PFS | Pay Performance on Equity.PFS-001/Receive: 3.50000 | 21/02/2019 | 25/02/2019 | Rec | (20,000.00) | 177,500.00 | EUR | 8.87 |
| Long Market Claims | 46708 | NONE | CounterParty | BLUE CREST | 44402 | VERIFIED | BNP PFS | Receive Performance on Equity.PFS-001/Pay: 3.50000 | 21/02/2019 | 25/02/2019 | Pay | 60,000.00 | (177,500.00) | EUR | 2.9583333333333 |
| | | | CounterParty | | | | | | | | | 40,000.00 | 0.00 | | |

P&L & inventory Positions at PD:

Position Keeper for PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 at 21/02/19 23:59:00

Tools Market Data Help

Val Date: 25/02/2019 23:59:00 Product: PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 Hierarchy: [v] Position By Settle Date: [x] Liquidation Keys: [v]

Trade Filter: ALL Pricing Env: default Aggregation: BookName Ind. Fees in Position: [x] Zero Positions: Include Tolerance: 0.0

ET All

| Liq. Config | Book | Liq. Aggregation ID | Product Id | Position Id | Description | Realized | Nominal | Currency | Reposable Position | Average Price | P&L | Amount | Quantity | Accrual | Global Position | Current Mkt Price |
|-------------|---------|---------------------|------------|-------------|--|------------|-----------|----------|--------------------|---------------|------------|-------------|----------|---------|-----------------|-------------------|
| 0,DEFAULT | BNP PFS | 0 | 43106 | 45403 | PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | 111,250.00 | 60,000.00 | EUR | 60,000.00 | 4.43750 | 565,000.00 | -266,250.00 | 60,000 | 0.00 | -155,000.00 | 12.0000 |

BOSecurityPosition Report (09/04/19 17:28:54)

Report Data View Export Market Data Process Utilities Help

Criteria Financing

| ProcessingOrg | Book | Product Id | Prd Description | Currency | Agent | Account | Position Class | Position Type | Date Type | 21-Feb-2019 | 22-Feb-2019 | 23-Feb-2019 | 24-Feb-2019 | 25-Feb-2019 |
|----------------|---------|------------|--|----------|---------|--------------------|----------------|---------------|-----------|-------------|-------------|-------------|-------------|-------------|
| BNPPARIBAS CIB | BNP PFS | 43106 | PPosition-Equity.PFS-001-BNPPARIBAS CIB/BLUE CREST/EUR/34702 | EUR | SICOVAM | PFS EUR ACC @ SICO | INTERNAL | THEORETICAL | SETTLE | 20,000.00 | 20,000.00 | 20,000.00 | 20,000.00 | 60,000.00 |