

Omega Bond Symbology

In this notice we further clarify the symbol logic used for unlisted instruments trading through Omega ATS. The clarification is being provided in anticipation of making available more fixed instruments in the near future.

Omega has deployed 10 character symbols for the trading of any unlisted debt securities.

Characters 1 thru 3 will identify the security. We will not assign an existing symbol from a Canadian stock exchange for any debt instrument except in the case of an issuer with a listing of another instrument on a Canadian stock exchange. For example, if ABC Corporation has common stock listed on the TSX and the symbol is ABC, any debt security symbol trading over the counter from that issuer traded through Omega will begin with “ABC”. In the event that the TSX has assigned a one letter symbol, Omega will add a second alpha character that will not conflict with an existing symbol. Where Omega symbols contain 2 alpha characters the third character in the symbol will be a dot “.”.

Characters 4 thru 6 will represent the amount of interest according to the terms of the note. For example, stated interest at 3.75% will be indicated as “375”. Omega will not fully display the rate in the symbol if the stated rate is greater than 9.99%. For example, if the stated rate of interest is 11.25% the assigned symbol for characters 4 thru 6 of the symbol would be “125” (first character of 11.25 would drop). In the event that there are 3 decimal places or more expressing a fraction of a percent, only the first two decimal places will be displayed in the symbol. For example, if the interest rate is 4.375% the 3 digits of the symbol expressing the stated rate would be “437” (last character of 4.375 would drop). An additional example of this: if the bond has a stated yield of 10.375%, the 3 digits of the symbol expressing the stated rate would be “037” (first and last character of 10.375 would drop). If there is no stated rate on the debt issue, characters 4 thru 6 will be “000” unless the instrument is a Canada T-Bill or a coupon. In characters 4 thru 6 Coupons will be expressed as “INT” and Canada T-Bills will be expressed at “CTB”.

Characters 7 & 8 will indicate the stated month of maturity for the security. The following characters will apply:

<u>Characters</u>	<u>Month</u>
JA	January
FE	February
MR	March
AP	April
MA	May

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<u>Characters</u>	<u>Month</u>
JU	June
JL	July
AU	August
SE	September
OC	October
NO	November
DE	December

Characters 9 & 10 will indicate the year of maturity. For example a security with the stated maturity of 2012 will reflect “12” as the last 2 character of the symbol.

Based on the foregoing, the complete symbol for the issue Government of Canada 3.75% June 2019 would be:

GC.375JN19

Omega plans on adding popular corporate, provincial and municipal debt securities in the near term. Debt securities trading through Omega will only include securities issued in Canada. Omega will not include any foreign issues or any debt securities that were issued pursuant to the reliance of accredited investor exemptions. In the case of listed debt securities, Omega will apply the symbol of the issue’s native exchange.

Symbols assigned will be published with the CUSIP number by Omega via subscriber bulletin. The bulletin will also be posted on our website, www.omegaats.com. Omega is happy to assist your service provider in adding these symbols to their platform. Please check with your provider to ensure they have digested the symbol logic so that your firm can participate in trading of these instruments.

If you have any questions, please do not hesitate to contact Omega Support at: support@omegaats.com, or 416.646.2428.

Regards,

The Omega Team