BMO Capital Markets™

Client Portfolio Summary

Chicago
Sales Desk : 312-845-4050
Fax : 312-845-4075

Toronto
Operations : 416-552-7455
Fax : 416-552-7905

New York
Sales Desk : 212-486-4370
Fax : 212-319-7954

Sedna Finance Inc

Valuation date: Jun-30-2025

PRODUCT	QTY	VALUE (CAD)
Swap	2	(212,357.46)
Swaptions	0	-
FRA	0	-
FX Flat	0	-
Options	0	-
Bond Option	0	-
T_Locks	0	-

Note:
Please refer to the product tabs for further detail

IBOR benchmark rates are no longer supported. However, legacy IBOR trades subject to the ISDA Fallback Protocol will continue to show IBOR rate as the floating rate index. Cashflows for these Legacy IBOR trades are actually calculated according to the provisions of the ISDA Fallbacks Protocol, which uses the all-in fallback rate (adjusted risk-free rate + spread) for the relevant IBOR rate as published by Bloomberg Index Services Limited.

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Sedna Finance Inc

Valuation date: Jun-30-2025

PRODUCT	QTY	VALUE (CAD)
Swap	2	(212,357.46)

SWAPS

Transaction ID	Deal ID	Prior Reference #	Counterparty	Product	Trade Date	Effective Date	Maturity Date	Valuation Date	Information by Deal	Trade Currency	Starting Notional	Outstanding Notional	Rate	Accrued Interest	MTM CAD
35370845			SEDFI	SWAP	Aug-20-2024	Aug-20-2024	Jul-26-2027	Jun-30-2025	BMO Pays Float	CAD	15,000,000.00	15,000,000.00	CAD-1D-CORRA	10,201.43 CAD	(196,950.86)
35370845			SEDFI	SWAP	Aug-20-2024	Aug-20-2024	Jul-26-2027	Jun-30-2025	CPTY Pays Fixed	CAD	15,000,000.00	14,759,012.25	5.43	11,130.76 CAD	
38780173			SEDFI	SWAP	Jan-17-2025	Jan-17-2025	Jan-26-2027	Jun-30-2025	BMO Pays Float	CAD	1,900,000.00	1,900,000.00	CAD-1D-CORRA	1,300.48 CAD	(15,406.6)
38780173			SEDFI	SWAP	Jan-17-2025	Jan-17-2025	Jan-26-2027	Jun-30-2025	CPTY Pays Fixed	CAD	1,900,000.00	1,881,483.34	5.29547	1,383.8 CAD	

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Sedna Finance Inc

Valuation date: Jun-30-2025

PRODUCT	QTY	VALUE (CAD)
Swaptions	0	0.

Swaptions

Transaction ID	Deal ID	Prior Reference #	Counterparty	Product	Trade Date	Valuation Date	Swap Date	Expiry Date	CPTY Direction	CPTY(Buys/Sells)	Trade Currency	Starting Notional	Outstanding Notional	Strike Rate	MTM CAD
No Trades															

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Sedna Finance Inc

Valuation date: Jun-30-2025

PRODUCT	QTY	VALUE (CAD)
FRA	0	0.

FRA

Transaction ID	Deal ID	Prior Reference #	Counterparty	Product	Trade Date	Settlement date	Maturity Date	Valuation Date	CPTY(Buys/Sells)	Trade Currency	Starting Notional	Outstanding Notional	Fixed rate	MTM CAD
No Trades														

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PRODUCT	QTY	VALUE (CAD)
FX Flat	0	0.00

FX Flat

Transaction ID	Deal ID	Prior Reference #	Counterparty	Product	Trade Date	Effective Date	Maturity Date	Valuation Date	Information by deal	Trade Currency	Starting Notional	Outstanding Notional	Rate	MTM CAD
No Trades														

Note:
IBOR benchmark rates are no longer supported. However, legacy IBOR trades subject to the ISDA Fallback Protocol will continue to show IBOR as the floating rate index. Cashflows for these Legacy IBOR trades are actually calculated according to the provisions of the ISDA Fallbacks Protocol, which uses the all-in fallback rate (adjusted risk-free rate + spread) for the relevant IBOR rate as published by Bloomberg Index Services Limited.

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Sedna Finance Inc

Valuation date: Jun-30-2025

PRODUCT	QTY	VALUE (CAD)
Options	0	0.

Options

Transaction ID	Deal ID	Prior Reference #	Counterparty	Product	Trade Date	Settlement date	Maturity Date	Valuation Date	CPTY(Buys/Sells)	Trade Currency	Starting Notional	Outstanding Notional	Strike Rate	Lower Strike Rate	Upper Strike Rate	MTM CAD
No Trades																

Note:

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Sedna Finance Inc

Valuation date: Jun-30-2025

PRODUCT	QTY	VALUE (CAD)
Bond Option	0	0

Bond Option

Transaction ID	Deal ID	Prior Reference #	Counterparty	Product	Trade Date	Expiry Date	Effective Date	Valuation Date	CPTY(Buys/Sells)	Trade Currency	Starting Notional	Outstanding Notional	Strike Rate	MTM CAD
No Trades														

Note:
IBOR benchmark rates are no longer supported. However, legacy IBOR trades subject to the ISDA Fallback Protocol will continue to show IBOR as the floating rate index. Cashflows for these Legacy IBOR trades are actually calculated according to the provisions of the ISDA Fallbacks Protocol, which uses the all-in fallback rate (adjusted risk-free rate + spread) for the relevant IBOR rate as published by Bloomberg Index Services Limited.

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Valuation date: Jun-30-2025

PRODUCT	QTY	VALUE (CAD)
T_Locks	0	0.

T_Locks

Transaction ID	Deal ID	Prior Reference #	Counterparty	Product	Trade Date	Maturity Date	Payment date	Valuation Date	Information by deal	Trade Currency	Starting Notional	Outstanding Notional	Trade Price	Trade Yield	MTM CAD
No Trades															

Note:

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Date	Currency	CAD FX Rate
Jun-30-2025	AUD	0.896358188
Jun-30-2025	CAD	1
Jun-30-2025	CHF	1.717211832
Jun-30-2025	CNH	0.190316195
Jun-30-2025	DKK	0.215025846
Jun-30-2025	EUR	1.604235252
Jun-30-2025	GBP	1.868939858
Jun-30-2025	HKD	0.173547765
Jun-30-2025	JPY	0.009446985
Jun-30-2025	MXN	0.072627669
Jun-30-2025	NOK	0.135104836
Jun-30-2025	NZD	0.830284212
Jun-30-2025	SEK	0.143909704
Jun-30-2025	SGD	1.071156195
Jun-30-2025	TRY	0.034223227
Jun-30-2025	USD	1.362350008

The above MTM values are presented from the client's perspective - positive MTM values represent a gain to the client and negative MTM values represent a loss to the client.

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