

Acct.Sub Underlying Interest Underlying Interest Description
 C CA135087UL60 CA135087UL60 4.25% Dec 01, 2021

Settlement Date: 18DEC2018

----- Net Settlement Position -----				Last Activity Date	----- Opening Position -----			
Id: 684-0000004 Type: Forward				13DEC2018	L	100,000	S	\$192,260.00
					-----Net Settlement Position-----			
SI:	684-0000154		CdsId: T276140406297	Reason	L/S	Net Quantity	L/S	Net Amount
NSP:	684-0000004	Decrease Forward		New EoD Net SI	S	100,000	L	\$192,260.00
SI:	684-0000154		CdsId: T276140406297	New EoD Net SI	L	100,000	S	\$192,260.00
NSP:	684-0000021	Increase SetToBeSettled						
----- Net Settlement Position -----					----- Closing Position -----			
Id: 684-0000021 Type: SetToBeSettled					L	100,000	S	\$192,260.00

F CA135087D507 CA135087D507 2.25% Jun 01, 2025

Settlement Date: 18DEC2018

----- Net Settlement Position -----				Last Activity Date	----- Opening Position -----			
Id: 684-0000012 Type: Forward				13DEC2018	S	100,000	L	\$110,116.29
					-----Net Settlement Position-----			
SI:	684-0000160		CdsId: T276140411372	Reason	L/S	Net Quantity	L/S	Net Amount
NSP:	684-0000012	Decrease Forward		New EoD Net SI	L	100,000	S	\$110,116.29
SI:	684-0000160		CdsId: T276140411372	New EoD Net SI	S	100,000	L	\$110,116.29
NSP:	684-0000024	Increase SetToBeSettled						
----- Net Settlement Position -----					----- Closing Position -----			
Id: 684-0000024 Type: SetToBeSettled					S	100,000	L	\$110,116.29

Settlement Date: 20DEC2018

----- Net Settlement Position -----				Last Activity Date	----- Opening Position -----			
Id: 684-0000025 Type: Forward						0		\$0.00
					-----Net Settlement Position-----			
SI:	684-0000162	TradeId: 684-0000042 RTN:		Reason	L/S	Net Quantity	L/S	Net Amount
NSP:	684-0000025	Increase Forward		Future Settlement	S	200,000	L	\$220,257.25
----- Net Settlement Position -----					----- Closing Position -----			
Id: 684-0000025 Type: Forward					S	200,000	L	\$220,257.25

SI=Settlement Instruction, NSP=Net Settlement Position, RTN=Repo Tag Number, IntraD=Intra Day, EoD=End Of Day, RID=Reference Id