

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

Settlement Date: 17DEC2018

----- Net Settlement Position -----				Last Activity Date	----- Opening Position -----	
Id:    684-0000021    Type: SetToBeSettled					0	\$0.00

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 -----					----- Closing Position -----	
Id:    684-0000021    Type: SetToBeSettled					L       100,000    S	\$192,260.00

F           CA135087D507       CA135087D507 2.25% Jun 01, 2025

Settlement Date: 17DEC2018

----- Net Settlement Position -----				Last Activity Date	----- Opening Position -----	
Id:    684-0000024    Type: SetToBeSettled					0	\$0.00

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 -----					----- 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

				Reason	-----Net Settlement Position-----				
SI:	684-0000162	TradeId:	684-0000042	RTN:	Future Settlement	L/S	Net Quantity	L/S	Net Amount
NSP:	684-0000025	Increase	Forward			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