Firm: 666 LLAM1 Daily Repo Rate and Mark to Market Report
Currency: CAD Canadian Derivatives Clearing Corp.
Settlement Date: 18 DEC 2018

Acct.Sub -----Product Description-----

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Novation End Of Day MtMSOLA Id Repo Tag Id Quantity Amount Date B/S Trade Rate Repo Rate CORRA Rate Code s \$5.38Cr 13DEC2018 684-0000003 1 100,000 0.00000% 1.02150% M Mark to Market Trade Total \$5.38Cr Opportunity Cost Fund Sub-Account Total Mark to Market Sub-Account Total \$5.38Cr Opportunity Cost Fund Account Total Mark to Market Account Total \$5.38Cr Opportunity Cost Fund Member Total Mark to Market Member Total \$5.38Cr

MtM Code: R=Reverse Mark to Market, O=Opportunity Cost Fund, M=Mark to Market