

Issue Name

## **Position Valuations**

SECURITY ID CREATED ON PAGE

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ADDITIONAL FILTER

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Pursuant to client instruction, security positions reported in ITALICS are included on this report for informational purposes only and are not positions held in custody.

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Account IE		Branch Name	As of Date		Issue Price	
Maturity Date		Sec ID	Settled Quantity	Market Value	Valuation Currency Code	
Interest Rate						
6027709722	IA CAPITAL - SERIES 32 - USD	CITIBANK NA LONDON	05-31-2016	GMS GLOBAL MRKT	100.00	
06-20-2017		0096082776	9,550,000.00	9,550,000.00	USD	
7.00	XS0707826854					
			05-31-2016	GMS GLOBAL MRKT	100.00	
12-20-2020		0096156044	535,000.00	535,000.00	USD	
6.00	XS0707826425					
			05-31-2016		100.00	
02-28-2018		0096077135	7,239,000.00	7,239,000.00	USD	
7.50	XS0906486757		05 24 2046	ODC CENIOD CECID	100.00	
08-31-2016	LOCAL	0096110277	05-31-2016 165,000.00	ORC SENIOR SECUR 165,000.00	100.00 USD	
7.00		0090110277	103,000.00	103,000.00	03D	
			05-31-2016	PREF INCOME	100.00	
12-20-2016	LOCAL	0096156043	90,000.00	90,000.00	USD	
7.25						
			05-31-2016	SG STRATEGIC INC	100.00	
05-31-2016		0095503078	15,816,145.00	15,816,145.00	USD	
3.13	XS0634515331					
			05-31-2016		100.00	
05-31-2018		0095474289	12,469,000.00	12,469,000.00	USD	
3.88	XS0634222318					
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