

08-JUN-2016

Issue Name

AS OF

SORT BY

Position Valuations

SECURITY ID CREATED ON PAGE

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ADDITIONAL FILTER

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.

Pulsuant to client instruction, security positions reported in TTALICS are included on this report for informational purposes only and are not positions field in custody.						
Account ID	Account Name	Branch Name	As of Date		Issue Price	
Maturity Date	Sec ID Type	Sec ID	Settled Quantity	Market Value	Valuation Currency Code	
Interest Rate	Security ID - ISIN					
6027709722	IA CAPITAL - SERIES 32 - USD	CITIBANK NA LONDON	06-08-2016	GMS GLOBAL MRKT	100.00	
06-20-2017 7.00	LOCAL XS0707826854	0096082776	9,550,000.00	9,550,000.00	USD	
			06-08-2016		100.00	
12-20-2020 6.00	LOCAL XS0707826425	0096156044	1,325,000.00	1,325,000.00	USD	
02-28-2018	LOCAL	0096077135	06-08-2016 7,239,000.00	ORC SENIOR SECUR 7,239,000.00	100.00 USD	
7.50	XS0906486757					
			06-08-2016		100.00	
08-31-2016 7.00	LOCAL XS0967596734	0096110277	165,000.00	165,000.00	USD	
			06-08-2016	PREF INCOME	100.00	
12-20-2016 7.25	LOCAL XS0707825880	0096156043	90,000.00	90,000.00	USD	
			06-08-2016	SG STRATEGIC INC	100.00	
05-31-2018 3.88	LOCAL XS0634222318	0095474289	12,469,000.00	12,469,000.00	USD	
			06-08-2016	SG STRATEGIC INC	100.00	
05-31-2016 3.13	LOCAL XS0634515331	0095503078	15,816,145.00	15,816,145.00	USD	