

SORT BY

## **Position Valuations**

6027709722 - IA CAPITAL - SERIES 32 - USD

31-AUG-2016

Issue Name

. . . . Name

SECURITY ID CREATED ON PAGE

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1 of 1

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.

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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	08-31-2016	GMS GLOBAL MRKT	100.00	
12-20-2020 6.00	LOCAL XS0707826425	0096156044	2,575,000.00	2,575,000.00	USD	
			08-31-2016	GMS GLOBAL MRKT	100.00	
06-20-2017 7.00	LOCAL XS0707826854	0096082776	9,900,000.00	9,900,000.00	USD	
20.04.0040	1004	0000440077	08-31-2016		100.00	
08-31-2016 7.00	LOCAL XS0967596734	0096110277	165,000.00	165,000.00	USD	
			08-31-2016	ORC SENIOR SECUR	100.00	
02-28-2018 7.50	LOCAL XS0906486757	0096077135	7,239,000.00	7,239,000.00	USD	
			08-31-2016	PREF INCOME	100.00	
12-20-2016 7.25	LOCAL XS0707825880	0096156043	90,000.00	90,000.00	USD	
			08-31-2016	SG STRATEGIC INC	100.00	
05-31-2018 3.88	LOCAL XS0634222318	0095474289	11,969,000.00	11,969,000.00	USD	
3.00	7,00034222310		08-31-2016	SG STRATEGIC INC	100.00	
12-20-2020 3.13	LOCAL XS0634515331	0095503078	17,366,988.00	17,366,988.00	USD	