

6027709722 - IA CAPITAL - SERIES 32 - USD

30-JUN-2016

Issue Name

**Position Valuations** 

SECURITY ID CREATED ON PAGE

01-JUL-2016 11:20:31

1 of 1

SORT BY ADDITIONAL FILTER

AS OF

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	06-30-2016	GMS GLOBAL MRKT	100.00	
06-20-2017 7.00	LOCAL XS0707826854	0096082776	9,550,000.00	9,550,000.00	USD	
			06-30-2016		100.00	
12-20-2020 6.00	LOCAL XS0707826425	0096156044	1,325,000.00	1,325,000.00	USD	
			06-30-2016		100.00	
08-31-2016 7.00	LOCAL XS0967596734	0096110277	165,000.00	165,000.00	USD	
			06-30-2016	ORC SENIOR SECUR	100.00	
02-28-2018	LOCAL	0096077135	7,239,000.00	7,239,000.00	USD	
7.50	XS0906486757					
40.00.00:0		2022452212	06-30-2016	PREF INCOME	100.00	
12-20-2016 7.25	LOCAL XS0707825880	0096156043	90,000.00	90,000.00	USD	
			06-30-2016	SG STRATEGIC INC	100.00	
12-20-2020	LOCAL	0095503078	16,366,145.00	16,366,145.00	USD	
3.13	XS0634515331					
05.04.0040	10041	0005474000	06-30-2016	SG STRATEGIC INC	100.00	
05-31-2018 3.88	LOCAL XS0634222318	0095474289	11,969,000.00	11,969,000.00	USD	