

29-JUL-2016

Issue Name

AS OF

SORT BY

ADDITIONAL FILTER

Position Valuations

SECURITY ID CREATED ON PAGE

01-AUG-2016 11:57:10

1 of 1

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.

	in outlouy.	The are not positions near	ort for informational purposes t			Fursuant to chefit instruction, s
				Branch Name	Account Name	Account ID
	Valuation Currency Code	Market Value	Settled Quantity	Sec ID	Sec ID Type	Maturity Date
					Security ID - ISIN	Interest Rate
)	100.00	GMS GLOBAL MRKT	07-29-2016	CITIBANK NA LONDON	IA CAPITAL - SERIES 32 - USD	6027709722
)	USD	2,575,000.00	2,575,000.00	0096156044	LOCAL XS0707826425	12-20-2020 6.00
)	100.00	GMS GLOBAL MRKT	07-29-2016			
)	USD	9,900,000.00	9,900,000.00	0096082776	LOCAL XS0707826854	06-20-2017 7.00
	100.00 USD	165,000.00	07-29-2016 165,000.00	0096110277	LOCAL XS0967596734	08-31-2016 7.00
	100.00 USD		07-29-2016 7,239,000.00	0096077135	LOCAL XS0906486757	02-28-2018 7.50
	100.00 USD		07-29-2016 90,000.00	0096156043	LOCAL XS0707825880	12-20-2016 7.25
	100.00 USD		07-29-2016 11,969,000.00	0095474289	LOCAL XS0634222318	05-31-2018 3.88
	100.00 USD		07-29-2016 17,366,988.00	0095503078	LOCAL XS0634515331	12-20-2020 3.13