



Position Valuations

ACCOUNT 6027709722 - IA CAPITAL - SERIES 32 - USD
AS OF 29-APR-2016
SORT BY Issue Name

SECURITY ID
CREATED ON 02-MAY-2016 09:37:38
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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.

Account ID		Account Name	Branch Name	As of Date	Issue Name	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	04-29-2016	GMS GLOBAL MRKT	100.00
	06-20-2017	LOCAL	0096082776	7,950,000.00	7,950,000.00	USD
	7.00	XS0707826854				
	02-28-2018	LOCAL	0096077135	04-29-2016	ORC SENIOR SECUR	100.00
	7.50	XS0906486757		6,539,000.00	6,539,000.00	USD
	05-31-2016	LOCAL	0095503078	04-29-2016	SG STRATEGIC INC	100.00
	3.13	XS0634515331		14,309,145.00	14,309,145.00	USD
	05-31-2018	LOCAL	0095474289	04-29-2016	SG STRATEGIC INC	100.00
	3.88	XS0634222318		13,229,000.00	13,229,000.00	USD