



Notes: * Transaction Market Value is representative of the prior trading day's market value. This is for informational purposes only and is not to be used for any financial or tax purposes. The Transaction Market Value shown is in USD.

Settle Date	Type Selection Method	Description	Quantity Cost	Transaction Market Value *
Securities Transferred Out				
10/2	Free Delivery	INTEREST RATE SWAP 40,000,000 EUR NOTIONAL 09/12/2016 PAY: FLOATING RATE EUR 6 MONTH EURIBOR DEAL [REDACTED] 1.340% REC FIXED, ANN 30/360 SWAP UNWIND - REF # [REDACTED] (ID: SWPBDR-KV-6)	(1.000) 0.00	(1.29)