## **Position Valuations**

ACCOUNT AS OF SORT BY

ADDITIONAL FILTER

6047709722 - IA CAPITAL - SERIES 35 - USD

15-JUN-2016

Issue Name

SECURITY ID CREATED ON PAGE

16-JUN-2016 10:15:53

1 of 2

| Pursuant to client instruction, se | ecurity positions reported | d in ITALICS are included on this re | port for informational purpo | oses only and are not r | positions held in custody. |  |
|------------------------------------|----------------------------|--------------------------------------|------------------------------|-------------------------|----------------------------|--|
|                                    |                            |                                      |                              |                         |                            |  |

| Account ID<br>Maturity Date<br>Interest Rate | Account Name<br>Sec ID Type<br>Security ID - ISIN | Branch Name<br>Sec ID | As of Date<br>Settled Quantity | Issue Name<br>Market Value     | Issue Price<br>Valuation Currency Code |  |
|--|---|-----------------------|--------------------------------|--------------------------------|--|--|
| 6047709722                                   | IA CAPITAL - SERIES 35 -<br>USD                   | CITIBANK NA LONDON    | 06-15-2016                     | AEROPUERTOS ARG                | 109.53                                 |  |
| 12-01-2020<br>10.75                          | SEDOL<br>USP0092MAD58                             | BHLS476               | 400,000.00                     | 276,003.00                     | USD                                    |  |
| 12-31-2038<br>2.50                           | LOCAL<br>US040114GK09                             | 0094346686            | 06-15-2016<br>500,000.00       | ARGENT-\$PAR<br>322,025.00     | 64.41<br>USD                           |  |
| 04-22-2021<br>6.88                           | SEDOL<br>USP04808AA23                             | BD1DMY6               | 06-15-2016<br>600,000.00       | ARGENTINA<br>624,540.00        | 104.09<br>USD                          |  |
| 05-07-2024<br>8.75                           | SEDOL<br>ARARGE03H413                             | BMJJWF0               | 06-15-2016<br>650,000.00       | ARGNT BONAR<br>730,827.50      | 112.44<br>USD                          |  |
| 11-30-2020<br>9.75                           | SEDOL<br>USP1330HBF03                             | BZ6TM76               | 06-15-2016<br>400,000.00       | BANCO HIPOT SA<br>429,160.00   | 107.29<br>USD                          |  |
| 06-01-2027<br>0.00                           | LOCAL<br>XS1422866456                             | 0096175092            | 06-15-2016<br>250,000.00       | CITY OF BUENOS<br>257,122.50   | 102.85<br>USD                          |  |
|  |   |                       | 06-15-2016                     | GRUPO FINANCIERO               | 30.41                                  |  |
| 0.00   | SEDOL<br>US3999091008                             | 2613570               | 28,100.00                      | GALICIA-ADR<br>854,521.00      | USD                                    |  |
| 03-23-2023<br>8.75                           | SEDOL<br>USP5880UAB63                             | BYSWRD7               | 06-15-2016<br>300,000.00       | IRSA PROPIEDADES<br>313,737.00 | 104.58<br>USD                          |  |
| 06-09-2021<br>9.95                           | SEDOL<br>XS1244682487                             | BYZFYL6               | 06-15-2016<br>300,000.00       | PROV BUENOS AIRE<br>329,190.00 | 109.73<br>USD                          |  |
| 06-15-2027<br>7.88                           | SEDOL<br>XS1433314314                             | BYVFRW2               | 06-15-2016<br>500,000.00       | PROV BUENOS AIRE<br>497,175.00 | 99.44<br>USD                           |  |
| 01-26-2021<br>10.88                          | SEDOL<br>XS0584493349                             | B3Z2CM7               | 06-15-2016<br>600,000.00       | PROV BUENOS AIRE<br>672,300.00 | 112.05<br>USD                          |  |
| 05-15-2035<br>4.00                           | SEDOL<br>XS0234084738                             | B0WGX28               | 06-15-2016<br>300,000.00       | PROV BUENOS AIRE<br>207,045.00 | 69.02<br>USD                           |  |
| 08-17-2017<br>12.38                          | SEDOL<br>USP79171AB31                             | B5212G5               | 06-15-2016<br>300,000.00       | PROV DE CORDOBA<br>322,500.00  | 107.50<br>USD                          |  |
| 05-12-2028<br>8.63                           | SEDOL<br>USP71695AC75                             | BDB2XR3               | 06-15-2016<br>300,000.00       | PROV DEL NEUQUEN<br>308,250.00 | 102.75<br>USD                          |  |
| 03-16-2022<br>9.50                           | LOCAL<br>USP8388TAA27                             | 0093937921            | 06-15-2016<br>500,000.00       | SALTA PROVINCE<br>374,870.11   | 106.20<br>USD                          |  |
|  |   |                       |                                |                                |  |  |
|  |   |                       |                                |                                |  |  |



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## **Position Valuations**

6047709722 - IA CAPITAL - SERIES 35 - USD

15-JUN-2016 Issue Name

SECURITY ID PAGE

16-JUN-2016 10:15:53 2 of 2

| 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<br>Maturity Date<br>Interest Rate  | Sec ID Type              | Branch Name<br>Sec ID | As of Date<br>Settled Quantity | Issue Name<br>Market Value                      | Issue Price<br>Valuation Currency Code |  |
| 6047709722  | IA CAPITAL - SERIES 35 - | CITIBANK NA LONDON    | 06-15-2016                     | TARJETA NARANJA                                 | 101.58                                 |  |
| 01-28-2017<br>9.00  |                          | 0092884410            | 15,000.00                      | 5,080.06  | USD                                    |  |
| 0.00  | SEDOL<br>US88031M1099    | 2167367               | 06-15-2016<br>1,000.00         | TENARIS SA-ADR<br>27,800.00                     | 27.80<br>USD                           |  |
|   | SEDOL                    | 2985945               | 06-15-2016<br>5,100.00         | YPF SA SPON ADR REP<br>1 C D ARS10<br>99,858.00 | 19.58<br>USD                           |  |
| 0.00  |                          | 20000 10              | 5,166.66                       | 00,000.00                                       | 332                                    |  |
| 04-04-2024<br>8.75  |                          | 0094753540            | 06-15-2016<br>400,000.00       | YPF SOCIEDAD ANO<br>420,754.00                  | 105.19<br>USD                          |  |
| 03-23-2021<br>8.50  |                          | BD3J1L2               | 06-15-2016<br>300,000.00       | YPF SOCIEDAD ANO<br>318,555.00                  | 106.19<br>USD                          |  |
|   |                          |                       |                                |   |  |  |