CITI

AS OF

Position Valuations 1

6047709722 - IA CAPITAL - SERIES 35 - USD

22-MAR-2016

SORT BY Issue Name

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.

SECURITY ID
CREATED ON 23

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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	Accrued Income
6047709722	IA CAPITAL - SERIES 35 - USD	CITIBANK NA LONDON	03-22-2016	AEROPUERTOS ARG	106.57 12-01-2020	SEDOL	BHLS476	400,000.00	283,462.90 USD	10.75 USP0092MAD58	2,508.33
			03-22-2016	ARGNT BONAR	108.74 05-07-2024	SEDOL	BMJJWF0	1,200,000.00	1,304,820.00 USD	8.75 ARARGE03H413	39,666.67
			03-22-2016	BANCO MACRO SA-ADR	66.93	SEDOL	B0Y62M9	10,100.00	675,993.00 USD	0.00 US05961W1053	0.00
			03-22-2016	BBVA BANCO FRANCES SA-ADR	21.31	SEDOL	2072029	16,000.00	340,960.00 USD	0.00 US07329M1009	0.00
			03-22-2016	BONAR X	104.43 09-13-2017	SEDOL	B1W41V4	230,000.00	240,178.65 USD	0.00 ARARGE03F441	7,021.39
			03-22-2016	EMP DISTRIB Y COMERC NOR-ADR	15.30	SEDOL	B1W9D79	18,000.00	275,400.00 USD	0.00 US29244A1025	0.00
			03-22-2016	GRUPO FINANCIERO GALICIA-ADR	29.36	SEDOL	2613570	22,000.00	645,920.00 USD	0.00 US3999091008	0.00
			03-22-2016	MERCADOLIBRE INC	115.48	SEDOL	B23X1H3	200.00	23,096.00 USD	0.00 US58733R1023	0.00
			03-22-2016	PAMPA ENERGIA SA-SPON ADR	20.27	SEDOL	B41HK52	7,000.00	141,890.00 USD	0.00 US6976602077	0.00
			03-22-2016	PROV BUENOS AIRE	67.32 05-15-2035	SEDOL	B0WGX28	300,000.00	201,945.00 USD	4.00 XS0234084738	10,400.00
			03-22-2016	PROV BUENOS AIRE	108.45 01-26-2021	SEDOL	B3Z2CM7	800,000.00	867,560.00 USD	10.88 XS0584493349	13,533.33
			03-22-2016	PROV BUENOS AIRE	105.64 06-09-2021	SEDOL	BYZFYL6	300,000.00	316,920.00 USD	9.95 XS1244682487	8,623.33
			03-22-2016	PROV DE CORDOBA	105.81 08-17-2017	SEDOL	B5212G5	300,000.00	317,416.50 USD	12.38 USP79171AB31	3,506.25
			03-22-2016	SALTA PROVINCE	101.82 03-16-2022	LOCAL	0093937921	500,000.00	359,406.95 USD	9.50 USP8388TAA27	0.00
			03-22-2016	TARJETA NARANJA	102.47 01-28-2017	LOCAL	0092884410	15,000.00	5,124.60 USD	9.00 USP89610AA06	0.00
			03-22-2016	TENARIS SA-ADR	24.38	SEDOL	2167367	1,000.00	24,380.00 USD	0.00 US88031M1099	0.00
			03-22-2016	YPF SA SPON ADR REP 1 C D ARS10	17.92	SEDOL	2985945	5,100.00	91,392.00 USD	0.00 US9842451000	0.00