



Position Valuations

ACCOUNT 6047709722 - IA CAPITAL - SERIES 35 - USD
AS OF 22-JUL-2016
SORT BY Issue Name

SECURITY ID
CREATED ON 25-JUL-2016 09:47:35
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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				
6047709722	12-01-2020	IA CAPITAL - SERIES 35 - USD SEDOL USP0092MAD58	CITIBANK NA LONDON BHLS476	07-22-2016 400,000.00	AEROPUERTOS ARG 276,330.60	109.66 USD
10.75	12-31-2038	LOCAL US040114GK09	0094346686	07-22-2016 950,000.00	ARGENT-\$PAR 653,742.50	68.82 USD
2.50	04-22-2046	SEDOL USP04808AE45	BD1DMW4	07-22-2016 300,000.00	ARGENTINA 323,250.00	107.75 USD
7.63	04-22-2021	SEDOL USP04808AA23	BD1DMY6	07-22-2016 600,000.00	ARGENTINA 647,610.00	107.94 USD
6.88	05-07-2024	SEDOL ARARGE03H413	BMJJWF0	07-22-2016 650,000.00	ARGNT BONAR 760,272.50	116.97 USD
8.75	07-19-2026	LOCAL USP0R66CAA64	0096279876	07-22-2016 400,000.00	BANCO DE GALICIA 420,678.00	105.17 USD
8.25	11-30-2020	SEDOL USP1330HBF03	BZ6TM76	07-22-2016 400,000.00	BANCO HIPOT SA 437,636.00	109.41 USD
9.75	06-01-2027	SEDOL US07329M1009	2072029	07-22-2016 2,000.00	BBVA BANCO FRANCES SA-ADR 41,640.00	20.82 USD
0.00	03-23-2023	LOCAL XS1422866456	0096175092	07-22-2016 600,000.00	CITY OF BUENOS 628,308.00	104.72 USD
0.00	06-09-2021	SEDOL LU0974299876	BP40HF4	07-22-2016 4,000.00	GLOBANT SA 160,800.00	40.20 USD
0.00	03-23-2023	SEDOL US3999091008	2613570	07-22-2016 26,600.00	GRUPO FINANCIERO GALICIA-ADR 811,566.00	30.51 USD
0.00	01-26-2021	SEDOL US6976602077	B41HK52	07-22-2016 4,500.00	PAMPA ENERGIA SA- SPON ADR 123,165.00	27.37 USD
0.00	01-26-2021	SEDOL XS0584493349	B3Z2CM7	07-22-2016 600,000.00	PROV BUENOS AIRE 682,410.00	113.74 USD
10.88	06-09-2021	SEDOL XS1244682487	BYZFYL6	07-22-2016 300,000.00	PROV BUENOS AIRE 335,610.00	111.87 USD
9.95						



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Maturity Date		Sec ID Type	Sec ID	Settled Quantity	Market Value	Valuation Currency Code
Interest Rate		Security ID - ISIN				
6047709722	08-17-2017	IA CAPITAL - SERIES 35 - USD	CITIBANK NA LONDON	07-22-2016	PROV DE CORDOBA	107.89
	12.38	SEDOL	B5212G5	300,000.00	323,676.00	USD
		USP79171AB31				
05-12-2028	8.63	SEDOL	BDB2XR3	07-22-2016	PROV DEL NEUQUEN	108.25
		USP71695AC75		300,000.00	324,750.00	USD
07-07-2024	9.13	LOCAL	0096250071	07-22-2016	SALTA PROVINCE	105.48
		USP8388TAB00		200,000.00	210,951.00	USD
03-16-2022	9.50	LOCAL	0093937921	07-22-2016	SALTA PROVINCE	107.61
		USP8388TAA27		500,000.00	364,054.77	USD
01-28-2017	9.00	LOCAL	0092884410	07-22-2016	TARJETA NARANJA	101.21
		USP89610AA06		15,000.00	5,061.38	USD
	0.00	SEDOL	2167367	07-22-2016	TENARIS SA-ADR	27.01
		US88031M1099		1,000.00	27,010.00	USD
	0.00	SEDOL	2985945	07-22-2016	YPF SA SPON ADR REP	18.86
		US9842451000		17,100.00	1 C D ARS10 322,506.00	USD
04-04-2024	8.75	LOCAL	0094753540	07-22-2016	YPF SOCIEDAD ANO	107.77
		USP989MJAY76		400,000.00	431,078.00	USD
03-23-2021	8.50	SEDOL	BD3J1L2	07-22-2016	YPF SOCIEDAD ANO	108.00
		USP989MJBG51		300,000.00	324,000.00	USD