## **Position Valuations**

ACCOUNT
AS OF
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ADDITIONAL FILTER

6047709722 - IA CAPITAL - SERIES 35 - USD

22-JUN-2016

JUN-2016

Issue Name

SECURITY ID CREATED ON PAGE

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| Pursuant to client instruction, security positions reporte | in ITALICS are included on this report for information | al purposes only and are not positions held in custody. |
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| 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<br>12-01-2020<br>10.75            | IA CAPITAL - SERIES 35 -<br>USD<br>SEDOL<br>USP0092MAD58 | CITIBANK NA LONDON<br>BHLS476 | 06-22-2016<br>400,000.00       |   | 106.69<br>USD                          |  |
| 12-31-2038<br>2.50                           | LOCAL<br>US040114GK09                                    | 0094346686                    | 06-22-2016<br>500,000.00       | ARGENT-\$PAR<br>330,387.50                    | 66.08<br>USD                           |  |
| 04-22-2021<br>6.88                           | SEDOL<br>USP04808AA23                                    | BD1DMY6                       | 06-22-2016<br>600,000.00       | ARGENTINA<br>632,220.00                       | 105.37<br>USD                          |  |
| 05-07-2024<br>8.75                           | SEDOL<br>ARARGE03H413                                    | BMJJWF0                       | 06-22-2016<br>650,000.00       | ARGNT BONAR<br>738,432.50                     | 113.61<br>USD                          |  |
| 11-30-2020<br>9.75                           | SEDOL<br>USP1330HBF03                                    | BZ6TM76                       | 06-22-2016<br>400,000.00       | BANCO HIPOT SA<br>430,924.00                  | 107.73<br>USD                          |  |
| 06-01-2027<br>0.00                           | LOCAL<br>XS1422866456                                    | 0096175092                    | 06-22-2016<br>250,000.00       | CITY OF BUENOS<br>258,592.50                  | 103.44<br>USD                          |  |
| 0.00   | SEDOL<br>US3999091008                                    | 2613570                       | 06-22-2016<br>25,100.00        | GRUPO FINANCIERO<br>GALICIA-ADR<br>781,363.00 | 31.13<br>USD                           |  |
| 03-23-2023<br>8.75                           | SEDOL<br>USP5880UAB63                                    | BYSWRD7                       | 06-22-2016<br>300,000.00       | IRSA PROPIEDADES<br>316,422.00                | 105.47<br>USD                          |  |
| 06-09-2021<br>9.95                           | SEDOL<br>XS1244682487                                    | BYZFYL6                       | 06-22-2016<br>300,000.00       | PROV BUENOS AIRE<br>333,255.00                | 111.09<br>USD                          |  |
| 05-15-2035<br>4.00                           | SEDOL<br>XS0234084738                                    | B0WGX28                       | 06-22-2016<br>300,000.00       | PROV BUENOS AIRE<br>209,640.00                | 69.88<br>USD                           |  |
| 06-15-2027<br>7.88                           | SEDOL<br>XS1433314314                                    | BYVFRW2                       | 06-22-2016<br>500,000.00       | PROV BUENOS AIRE<br>506,775.00                | 101.36<br>USD                          |  |
| 01-26-2021<br>10.88                          | SEDOL<br>XS0584493349                                    | B3Z2CM7                       | 06-22-2016<br>600,000.00       | PROV BUENOS AIRE<br>679,110.00                | 113.19<br>USD                          |  |
| 08-17-2017<br>12.38                          | SEDOL<br>USP79171AB31                                    | B5212G5                       | 06-22-2016<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                       | 06-22-2016<br>300,000.00       | PROV DEL NEUQUEN<br>309,750.00                | 103.25<br>USD                          |  |
| 03-16-2022<br>9.50                           | LOCAL<br>USP8388TAA27                                    | 0093937921                    | 06-22-2016<br>500,000.00       | SALTA PROVINCE<br>359,766.82                  | 106.35<br>USD                          |  |
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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              |                    |                  |                                    |                         |  |
|        | 6047709722   | IA CAPITAL - SERIES 35 -<br>USD | CITIBANK NA LONDON | 06-22-2016       | TARJETA NARANJA                    | 101.56                  |  |
|        | 01-28-2017<br>9.00   | LOCAL<br>USP89610AA06           | 0092884410         | 15,000.00        | 5,079.11                           | USD                     |  |
|        | 0.00   | 00. 000.0.2.00                  |                    | 06-22-2016       | TENARIS SA-ADR                     | 28.13                   |  |
|        | 0.00   | SEDOL<br>US88031M1099           | 2167367            | 1,000.00         | 28,130.00                          | USD                     |  |
|        |  |                                 |                    | 06-22-2016       | YPF SA SPON ADR REP<br>1 C D ARS10 | 20.21                   |  |
|        | 0.00   | SEDOL<br>US9842451000           | 2985945            | 5,100.00         | 103,071.00                         | USD                     |  |
|        | 0.00   | 0000 12 10 1000                 |                    | 06-22-2016       | YPF SOCIEDAD ANO                   | 106.69                  |  |
|        | 03-23-2021<br>8.50   | SEDOL<br>USP989MJBG51           | BD3J1L2            | 300,000.00       |                                    | USD                     |  |
|        | 04.04.2024   | LOCAL                           | 0004752540         | 06-22-2016       |                                    | 106.47                  |  |
|        | 04-04-2024<br>8.75   | USP989MJAY76                    | 0094753540         | 400,000.00       | 425,882.00                         | USD                     |  |
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