AS OF

6047709722

6047709722 - IA CAPITAL - SERIES 35 - USD

Branch Name

CITIBANK NA LONDON

SORT BY Issue Name

17-MAR-2016

IA CAPITAL - SERIES 35 -

USD

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.

As of Date

03-17-2016

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03-17-2016

Issue Name

ARGNT BONAR

SA-ADR

BONAR X

NOR-ADR

GALICIA-ADR

SALTA PROVINCE

TARJETA NARANJA

TENARIS SA-ADR

D ARS10

Position Valuations SECURITY ID CREATED ON 18-MAR-2016 10:44:55 1 of 1 PAGE Sec ID **Settled Quantity** Market Value Valuation Interest Rate Security ID - ISIN Issue Price Maturity Date Sec ID Type AEROPUERTOS ARG 106.46 12-01-2020 SEDOL BHLS476 400,000.00 283,183.60 USD 10.75 USP0092MAD58 108.32 05-07-2024 SEDOL BMJJWF0 1,200,000.00 1,299,840.00 USD 8.75 ARARGE03H413 BANCO MACRO SA-ADR 65.90 SEDOL B0Y62M9 10,100.00 665,590.00 USD 0.00 US05961W1053 BBVA BANCO FRANCES 20.98 SEDOL 2072029 16,000.00 335,680.00 USD 0.00 US07329M1009 SEDOL 230,000.00 104.33 09-13-2017 B1W41V4 239,953.25 USD 0.00 ARARGE03F441 EMP DISTRIB Y COMERC 15.82 SEDOL B1W9D79 18,000.00 284,760.00 USD 0.00 US29244A1025 **GRUPO FINANCIERO** 28.79 SEDOL 2613570 22,000.00 633,380.00 USD 0.00 US3999091008 0.00 US58733R1023 MERCADOLIBRE INC SEDOL B23X1H3 114.92 200.00 22,984.00 USD SEDOL B41HK52 PAMPA ENERGIA SA-SPON 20.36 7,000.00 142,520.00 USD 0.00 US6976602077 PROV BUENOS AIRE 67.25 05-15-2035 SEDOL B0WGX28 300,000.00 201,750.00 USD 4.00 XS0234084738 PROV BUENOS AIRE 105.20 06-09-2021 SEDOL BYZFYL6 300,000.00 315,600.00 USD 9.95 XS1244682487 SEDOL B3Z2CM7 800,000.00 10.88 XS0584493349 PROV BUENOS AIRE 107.62 01-26-2021 860,960.00 USD SEDOL B5212G5 300,000.00 12.38 USP79171AB31 PROV DE CORDOBA 105.75 08-17-2017 317,250.00 USD LOCAL 0093937921 101.46 03-16-2022 500,000.00 358,166.15 USD 9.50 USP8388TAA27 LOCAL 102.42 01-28-2017 0092884410 15,000.00 5,122.00 USD 9.00 USP89610AA06 24.54 SEDOL 2167367 1,000.00 24,540.00 USD 0.00 US88031M1099 YPF SA SPON ADR REP 1 C 17.01 SEDOL 2985945 5,100.00 86,751.00 USD 0.00 US9842451000