

*** S893 START OF PROCESSING FOR RF41N ACCOUNT:47478

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| ACCOUNT: 47478 - USER #: P4814015 |
| DACE NOTICES |
| DEFINITIVE INFORMATION |
| EUROCLEAR DATE & TIME: 14/11/17 13:53 |
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----- EVENT NUMBER 622327 --- FIRST NOTIFICATION

EVENT TYPE 320 DEFAULT/DISSOLUTION/LIQUIDATION
DEFAULT: PAYMENT OF INTEREST
Complete
MANDATORY/VOLUNTARY INDICATOR: MANDATORY

----- BALANCES -----

S/N USP97475AN08 GOVERNMENT OF THE B 7.75000 13/10/19
(STRA/USD)

BALANCES IN USD (DATED 14/11/2017):
SEC.CLEARANCE ACCT: 1,018,500

-----MAIN UNDERLYING SECURITY-----

- SECURITY USP97475AN08 GOVERNMENT OF THE B 7.75000
13/10/19
(STRAIGHT) NOMINAL USD 100 MATURITY 13/10/19
QUOTATION PCT 28.351186 ON 14/11/17

MINIMUM FOR EXERCISE: 100
MULTIPLE FOR EXERCISE: 100

----- EVENT DETAILS -----

INFORMATION ON DEFAULT/DISSOLUTION/LIQUIDATION
ELECTR.CERTIF:N/ NO CERTIFICATION REQUIRED

WE HAVE NOT RECEIVED THE EXPECTED COUPON CASH DUE 13/10/2017.

----- ACTION TO BE TAKEN -----

FOR DETAILS, CONTACT CORPORATE ACTIONS - DRIT PROC 4245

=====END OF NOTICE=====

----- EVENT NUMBER 640821 --- FIRST NOTIFICATION

EVENT TYPE 320 DEFAULT/DISSOLUTION/LIQUIDATION
DEFAULT: PAYMENT OF INTEREST
Complete

MANDATORY/VOLUNTARY INDICATOR: MANDATORY

----- BALANCES -----

S/N USP97475AP55 GOVERNMENT OF THE B 8.25000 13/10/24
(STRA/USD)

BALANCES IN USD (DATED 14/11/2017):
SEC.CLEARANCE ACCT: 5,730,300
PENDING RECEIPT BAL : 100,000

-----MAIN UNDERLYING SECURITY-----

- SECURITY USP97475AP55 GOVERNMENT OF THE B 8.25000
13/10/24
(STRAIGHT) NOMINAL USD 100 MATURITY 13/10/24
QUOTATION PCT 24.628355 ON 14/11/17

MINIMUM FOR EXERCISE: 100
MULTIPLE FOR EXERCISE: 100

----- EVENT DETAILS -----

INFORMATION ON DEFAULT/DISSOLUTION/LIQUIDATION
ELECTR.CERTIF:N/ NO CERTIFICATION REQUIRED

WE HAVE NOT RECEIVED THE EXPECTED COUPON CASH DUE 13/10/2017.

----- ACTION TO BE TAKEN -----

FOR DETAILS, CONTACT CORPORATE ACTIONS - DRIT PROC 4245

=====END OF NOTICE=====