

----- EVENT NUMBER 2615070 --- FIRST NOTIFICATION -----

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

----- BALANCES -----

S/N USP48864AF26 BARBADOS/REGS 6.62500 05/12/35 (STRA/USD)

BALANCES IN USD (DATED 22/06/2018):
SEC.CLEARANCE ACCT: 600,000

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

- SECURITY USP48864AF26 BARBADOS/REGS 6.62500 05/12/35
(STRAIGHT) NOMINAL USD 1,000 MATURITY 05/12/35
QUOTATION PCT 55.843000 ON 22/06/18

MINIMUM FOR EXERCISE: 1,000
MULTIPLE FOR EXERCISE: 1,000

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

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

WE HAVE NOT RECEIVED THE EXPECTED COUPON CASH DUE 05/06/2018

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

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