



Activity Statement

August 1, 2016 – August 31, 2016

Interactive Brokers LLC, Two Pickwick Plaza, Greenwich, CT 06830

Account Information

Name	IA Capital Structures Plc Series 2014-14
Account	U1347043
Master Name	GWM GROUP INC
Account Type	Broker Client
Customer Type	Corporate
Account Capabilities	Portfolio Margin
Trading Permissions	Stocks,Warrants,Bonds,Forex
Base Currency	USD

Net Asset Value

	July 31, 2016 Total	August 31, 2016			Change	Change in NAV	Total
		Long	Short	Total			
Cash	240,665.99	238,827.16	0.00	238,827.16	-1,838.84	Starting Value	485,965.27
Stock	245,524.00	305,611.50	-52,756.00	252,855.50	7,331.50	Mark-to-Market	7,346.12
Interest Accruals	-224.72	0.00	-189.65	-189.65	35.07	Deposits & Withdrawals	-1,604.99
Dividend Accruals	0.00	5,258.44	0.00	5,258.44	5,258.44	Change in Dividend Accruals	5,258.44
Total	485,965.27	549,697.10	-52,945.65	496,751.45	10,786.18	Interest	-246.47
Time Weighted Rate of Return					2.56%	Change in Interest Accruals	34.95
						Other Fees	-2.00
						Other FX Translations	0.12
						Ending Value	496,751.45

Mark-to-Market Performance Summary

Symbol	Quantity		Price		Mark-to-Market P/L					
	Prior	Current	Prior	Current	Position	Transaction	Commissions	Other	Total	Code
Stocks										
BCS PRA	11,850	11,850	25.7200	25.7900	829.50	0.00	0.00	0.00	829.50	
VIXY	-940	-940	33.8000	30.1000	3,478.00	0.00	0.00	0.00	3,478.00	
VXX	0	-675	--	36.2400	243.00	0.00	0.00	0.00	243.00	
VXX	-2,700	0	10.1800	--	2,781.00	0.00	0.00	0.00	2,781.00	
Total					7,331.50	0.00	0.00	0.00	7,331.50	
Forex										
EUR	-9,146.51	-9,166.04	1.1174	1.1158	14.62	0.00	0.00	0.00	14.62	
USD	250,886.30	249,054.62	1.0000	1.0000	0.00	0.00	0.00	0.00	0.00	
Total					14.62	0.00	0.00	0.00	14.62	

Total (All Assets)	7,346.12	0.00	0.00	0.00	7,346.12
Broker Interest Paid and Received					-246.47
Other Fees					-2.00
Total P/L for Statement Period					7,097.65

Realized & Unrealized Performance Summary

Symbol	Cost Adj.	Realized					Unrealized					Total	Code
		S/T Profit	S/T Loss	L/T Profit	L/T Loss	Total	S/T Profit	S/T Loss	L/T Profit	L/T Loss	Total		
Stocks													
BCS PRA	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	909.39	-10.13	899.26	899.26	
VIXY	0.00	0.00	0.00	0.00	0.00	0.00	54,438.68	0.00	0.00	0.00	54,438.68	54,438.68	
VXX	0.00	0.00	0.00	0.00	0.00	0.00	35,071.36	0.00	0.00	0.00	35,071.36	35,071.36	
Total	0.00	0.00	0.00	0.00	0.00	0.00	89,510.05	0.00	909.39	-10.13	90,409.30	90,409.30	
Forex													
EUR	0.00	0.00	0.00	0.00	0.00	0.00	20.85	-170.34	0.00	0.00	-149.49	-149.49	
Total	0.00	0.00	0.00	0.00	0.00	0.00	20.85	-170.34	0.00	0.00	-149.49	-149.49	
Total (All Assets)	0.00	0.00	0.00	0.00	0.00	0.00	89,530.89	-170.34	909.39	-10.13	90,259.81	90,259.81	

Cash Report

	Total	Securities	Futures
Base Currency Summary			
Starting Cash	240,665.99	240,665.99	0.00
Withdrawals	-1,604.99	-1,604.99	0.00
Broker Interest Paid and Received	-246.47	-246.47	0.00
Other Fees	-2.00	-2.00	0.00
Cash FX Translation Gain/Loss	14.62	14.62	0.00
Ending Cash	238,827.16	238,827.16	0.00
Ending Settled Cash	238,827.16	238,827.16	0.00
EUR			
Starting Cash	-9,146.51	-9,146.51	0.00
Broker Interest Paid and Received	-19.53	-19.53	0.00
Ending Cash	-9,166.04	-9,166.04	0.00
Ending Settled Cash	-9,166.04	-9,166.04	0.00
USD			
Starting Cash	250,886.30	250,886.30	0.00
Withdrawals	-1,604.99	-1,604.99	0.00
Broker Interest Paid and Received	-224.69	-224.69	0.00
Other Fees	-2.00	-2.00	0.00
Ending Cash	249,054.62	249,054.62	0.00
Ending Settled Cash	249,054.62	249,054.62	0.00

Open Positions

Symbol	Open	Quantity	Mult	Cost Price	Cost Basis	Close Price	Value	Unrealized P/L	Code
Stocks									
USD									

+BCS PRA	-	11,850	1	25.7141132	304,712.24	25.7900	305,611.50	899.26	SY
+VIXY	-	-940	1	88.0134946	-82,732.68	30.1000	-28,294.00	54,438.68	
+VXX	-	-675	1	88.1975712	-59,533.36	36.2400	-24,462.00	35,071.36	
Total					162,446.20		252,855.50	90,409.30	

Forex Balances

Description	Open	Quantity	Cost Price	Cost Basis in USD	Close Price	Value in USD	Unrealized P/L in USD	Code
Forex								
USD								
+EUR	-	-9,166.04	1.0994908	10,077.98	1.1158	-10,227.47	-149.49	
USD	-	249,054.62	0.0000	0.00	1.0000	249,054.62	0.00	
Total				10,077.98		238,827.16	-149.49	

Corporate Actions

Report Date	Date/Time	Description	Quantity	Proceeds	Value	Realized P/L	Code
Stocks							
USD							
2016-08-09	2016-08-08, 20:25:00	VXX(US06742E7114) Split 1 for 4 (VXX, IPATH S&P 500 VIX S/T FU ETN, 06740Q252)	-675	0.00	0.00	0.00	
2016-08-09	2016-08-08, 20:25:00	VXX(US06742E7114) Split 1 for 4 (VXX.OLD, IPATH S&P 500 VIX S/T FU ETN, 06742E711)	2,700	0.00	0.00	0.00	
Total				0.00	0.00	0.00	

Deposits & Withdrawals

Date	Description	Amount
USD		
2016-08-04	Disbursement Initiated by Juan Carlos Altamirano	-1,604.99
Total		-1,604.99

Fees

Date	Description	Amount
Other Fees		
USD		
2016-08-03	CUSIP Service Professional for Jul 2016	-2.00
Total		-2.00

Interest

Date	Description	Amount
EUR		
2016-08-03	EUR Debit Interest for Jul-2016	-19.53
Total		-19.53
Total in USD		-21.78
USD		
2016-08-03	USD Net Short Stock Interest for Jul-2016	-224.69
Total		-224.69
Total Interest in USD		-246.47

Interest Accruals

Base Currency Summary	
Starting Accrual Balance	-224.72
Interest Accrued	-211.52
Accrual Reversal	246.47
FX Translation	0.12
Ending Accrual Balance	-189.65
EUR	
Starting Accrual Balance	-17.64
Interest Accrued	-20.79
Accrual Reversal	19.53
Ending Accrual Balance	-18.90
Ending Accrual Balance in USD	-21.09
USD	
Starting Accrual Balance	-205.01
Interest Accrued	-188.24

Accrual Reversal

224.69

Ending Accrual Balance

-168.56

Change in Dividend Accruals

Symbol	Date	Ex Date	Pay Date	Quantity	Tax	Fee	Gross Rate	Gross Amnt	Net Amnt	Code
Starting Dividend Accruals in USD									0.00	
Stocks										
USD										
BCS PRA	2016-08-29	2016-08-30	2016-09-15	11,850	0.00	0.00	0.44	5,258.44	5,258.44	Po
Total					0.00	0.00		5,258.44	5,258.44	
Ending Dividend Accruals in USD									5,258.44	

Financial Instrument Information

Symbol	Description	Conid	Security ID	Multiplier	Code
Stocks					
BCS PRA	BARCLAYS BK PLC SPON ADR REP CALLABLE DOLLAR PFD, 7.10%	46613405		1	
VIXY	PROSHARES VIX SHORT-TERM FUT	239691934		1	
VXX	IPATH S&P 500 VIX S/T FU ETN	242500577		1	
VXX.OLD	IPATH S&P 500 VIX S/T FU ETN	137935324		1	

Codes

Notes/Legal Notes

Notes

- Most stock exchange transactions settle on the trade date plus three business days. Options, futures, and US open-end mutual fund transactions settle on trade date plus one business day. (Some exchanges and other transaction types may have longer or shorter settlement periods. For instance, stock transactions on XETRA settle on trade date plus two business days.) Ending settled cash reflects the cash that has actually settled.
- Initial and maintenance margin requirements are available within the Account Window of the Trader Workstation.
- Interactive Brokers LLC receives compensation from fund companies in connection with the purchase and holding of fund shares by customers of Interactive Brokers LLC. Such compensation includes, but is not limited to, Rule 12b-1 fees that are paid out of the funds assets. The source and amount of any remuneration received by Interactive Brokers LLC in connection with a transaction will be furnished upon written request of the customer. IB may share a portion of the compensation received from fund companies with your financial advisor or introducing broker.
- Quantities preceded by a "-" sign indicate sell transactions. Other transactions are purchases.
- In case of partial executions, commissions are charged on the total quantity executed on the original order. The commission is displayed on the first partial execution only.
- Each closed lot indicated above with a reference to note (6) was chosen by the end of the trading day to be sold versus the specific opening purchase identified in that row.
- Trade execution times are displayed in Eastern Time.
- Applicable commodity Regulatory Fees for your transactions are available on the IB website at www.interactivebrokers.com/en/accounts/fees/exchangeAndRegulatoryFees.php.
- Borrow Fee Rate represents the cost to borrow stock expressed in percent per annum. It is applied to the cash collateral amount on the stock borrow contract and is separate from any interest earned on credit cash balances. Similarly, Loan Fee Rate represents the benefit to lend stock. A positive rate indicates a cost to the borrower/benefit to the lender and a negative rate indicates a benefit to the borrower/cost to the lender. In general, the fee rates for hard-to-borrow stocks are higher than for normal availability stocks.
- The closing prices on this Activity Statement are indicative and may come from third-party sources. Interactive Brokers does not warrant the accuracy of the prices provided by third-party sources.

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