

6027709722 - IA CAPITAL - SERIES 32 - USD 01-JAN-2016 Thru 29-AUG-2016

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Contract/Payable Date

Actual Branch Name Txn Type		Account Name Sec ID	Trade Date Security ID - ISIN	CSD Issue Name	Client Reference Quantity	
Settled Quantity How Position is Held		Settlement Amount	ASD	Counterparty	Settlement Location	
CITIBANK NA LONDON	6027709722	IA CAPITAL - SERIES 32 - USD	01-26-2016	01-28-2016	378	
4,000,000.00	USD	0095474289 4,016,361.11	XS0634222318 01-29-2016	SG STRATEGIC INC EUROCLEAR 10402	4,000,000.00 O/A EUROCLEAR *	
HELD AT DEPOSITORY RVP 2,000,000.00 HELD AT DEPOSITORY	LOCAL USD	0095503078 2,013,888.89	03-10-2016 XS0634515331 03-11-2016	03-10-2016 SG STRATEGIC INC EUROCLEAR 10402	RVREP20160310005 2,000,000.00 O/A EUROCLEAR *	
DVP 2,000,000.00 HELD AT DEPOSITORY	USD	0095474289 2,000,215.28	03-17-2016 XS0634222318 03-21-2016	03-21-2016 SG STRATEGIC INC EUROCLEAR 10402	IA081 2,000,000.00 O/A EUROCLEAR *	
RVP 2,000,000.00 HELD AT DEPOSITORY	USD	0095503078 2,000,173.61	03-22-2016 XS0634515331 03-22-2016	03-22-2016 SG STRATEGIC INC ECLR/10402	IA082 2,000,000.00 O/A EUROCLEAR *	
RVP 200,000.00 HELD AT DEPOSITORY	USD	0095474289 200,215.28	03-29-2016 XS0634222318 03-30-2016	03-30-2016 SG STRATEGIC INC EUROCLEAR 10402	IA100 200,000.00 O/A EUROCLEAR *	
DVP 1,600,000.00 HELD AT DEPOSITORY	USD	0095503078 1,185,388.89	03-29-2016 XS0634515331 03-30-2016	03-30-2016 SG STRATEGIC INC EUROCLEAR 10402	IA101 1,600,000.00 O/A EUROCLEAR *	
RVP 1,000,000.00 HELD AT DEPOSITORY	USD	0095474289 1,201,184.03	03-31-2016 XS0634222318 04-01-2016	03-31-2016 SG STRATEGIC INC EUROCLEAR 10402	IA102 1,000,000.00 O/A EUROCLEAR *	
DVP 1,000,000.00 HELD AT DEPOSITORY	USD	0095474289 1,001,506.94	04-01-2016 XS0634222318 04-04-2016	04-04-2016 SG STRATEGIC INC EUROCLEAR 10402	DVREP20160404001 1,000,000.00 O/A EUROCLEAR *	
DVP 700,000.00 HELD AT DEPOSITORY	USD	0095474289 701,130.21	04-01-2016 XS0634222318 04-05-2016	04-05-2016 SG STRATEGIC INC EUROCLEAR 10402	DVREP20160405002 700,000.00 O/A EUROCLEAR *	
RVP 1,000,000.00 HELD AT DEPOSITORY	USD	0095503078 1,001,302.08	04-05-2016 XS0634515331 04-05-2016	04-05-2016 SG STRATEGIC INC EUROCLEAR 10402	RVREP20160404001 1,000,000.00 O/A EUROCLEAR *	



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Contract/Payable Date

Actual Branch Name	Account ID	Account Name	Trade Date	CSD	Client Reference	
Txn Type	Sec ID Type	Sec ID	Security ID - ISIN	Issue Name	Quantity	
Settled Quantity	CCY	Settlement Amount	ASD	Counterparty	Settlement Location	
How Position is Held						
CITIBANK NA LONDON	6027709722	IA CAPITAL - SERIES 32 - USD	04-06-2016	04-06-2016	RVREP20160404002	
RVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	700,000.00	
700,000.00	USD	700,972.22	04-06-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY					*	
TIEED AT DET CONTORT			04-05-2016	04-06-2016	DVREP20160406002	
DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	850,000.00	
850,000.00	USD	851,555.38	04-06-2016	EUROCLEAR 10402	O/A EUROCLEAR	
					*	
HELD AT DEPOSITORY						
5.45	1004	0005474000	04-05-2016	04-06-2016	IA224	
DVP	LOCAL USD	0095474289	XS0634222318	SG STRATEGIC INC	300,000.00	
300,000.00	090	300,516.67	04-06-2016	EUROCLEAR 10402	O/A EUROCLEAR *	
HELD AT DEPOSITORY						
			04-07-2016	04-08-2016	RVREP20160408006	
RVP	LOCAL	0096082776	XS0707826854	GMS GLOBAL MRKT	1,300,000.00	
1,300,000.00	USD	1,304,550.00	04-11-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY						
			04-12-2016	04-13-2016	RVREP20160412001	
RVP	LOCAL	0096082776	XS0707826854	GMS GLOBAL MRKT	700,000.00	
700,000.00	USD	703,130.56	04-14-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY					*	
TIEED AT DET CONTORT			04-13-2016	04-14-2016	IA304	
RVP	LOCAL	0096082776	XS0707826854	GMS GLOBAL MRKT	450,000.00	
450,000.00	USD	452,100.00	04-14-2016	EUROCLEAR 10402	O/A EUROCLEAR	
LIELD AT DEDOOITODY					*	
HELD AT DEPOSITORY			04.40.0040	04.45.0040	14.000	
DVP	LOCAL	0095474289	04-13-2016 XS0634222318	04-15-2016 SG STRATEGIC INC	IA303 571,000.00	
571,000.00	USD	572,536.55	04-15-2016	EUROCLEAR 10402	O/A EUROCLEAR	
07 1,000.00	005	0,2,000.00	01 10 2010	201100227111 10 102	*	
HELD AT DEPOSITORY						
			04-15-2016	04-18-2016	IA313	
DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	800,000.00	
800,000.00	USD	802,411.11	04-18-2016	EUROCLEAR 10402	O/A EUROCLEAR *	
HELD AT DEPOSITORY						
			04-18-2016	04-20-2016	IA323	
RVP	LOCAL	0096082776	XS0707826854	GMS GLOBAL MRKT	1,500,000.00	
1,500,000.00	USD	1,508,750.00	04-20-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY						
			04-21-2016	04-21-2016	RVREP20160420001	
RVP	LOCAL	0096077135	XS0906486757	ORC SENIOR SECUR	1,119,000.00	
1,119,000.00	USD	1,131,122.50	04-22-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY					*	
TILLED AT DET COTTON						



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Actual Branch Name	Account ID	Account Name	Trade Date	CSD	Client Reference	
Txn Type Settled Quantity	Sec ID Type CCY	Sec ID Settlement Amount	Security ID - ISIN ASD	Issue Name Counterparty	Quantity Settlement Location	
How Position is Held						
CITIBANK NA LONDON	6027709722	IA CAPITAL - SERIES 32 - USD	04-25-2016	04-25-2016	IA336	
RVP	LOCAL	0096082776	XS0707826854	GMS GLOBAL MRKT	4,000,000.00	
4,000,000.00	USD	4,027,222.22	04-25-2016	EUROCLEAR 10402	O/A EUROCLEAR *	
HELD AT DEPOSITORY						
RVP	LOCAL	0096077135	04-25-2016 XS0906486757	04-25-2016 ORC SENIOR SECUR	IA335 4,800,000.00	
4,800,000.00	USD	4,856,000.00	04-25-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY					*	
			04-27-2016	04-28-2016	IA338	
DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	550,000.00	
550,000.00	USD	552,249.65	04-28-2016	EUROCLEAR 10402	O/A EUROCLEAR *	
HELD AT DEPOSITORY			04.00.0040	0.4.00.004.0	14000	
RVP	LOCAL	0096077135	04-29-2016 XS0906486757	04-29-2016 ORC SENIOR SECUR	IA339 620,000.00	
620,000.00	USD	553,479.17	04-29-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY					Î	
			05-12-2016	05-12-2016	IA385	
RVP 1,507,000.00	LOCAL USD	0095503078 1,513,671.61	XS0634515331 05-17-2016	SG STRATEGIC INC EUROCLEAR 93793	1,507,000.00 O/A EUROCLEAR	
	005	1,515,071.01	05-17-2010	EUROGELAR 33733	*	
HELD AT DEPOSITORY			05-12-2016	05-12-2016	RVREP20160516004	
RVP	LOCAL	0096156043	XS0707825880	PREF INCOME	90,000.00	
90,000.00	USD	90,924.38	05-17-2016	EUROCLEAR 93793	O/A EUROCLEAR	
HELD AT DEPOSITORY						
D) (D		000000770	05-12-2016	05-12-2016	IA383	
RVP 1,600,000.00	LOCAL USD	0096082776 1,615,866.67	XS0707826854 05-17-2016	GMS GLOBAL MRKT EUROCLEAR 93793	1,600,000.00 O/A EUROCLEAR	
HELD AT DEPOSITORY		, ,			*	
HELD AT DEFOSITORT			05-12-2016	05-12-2016	RVREP20160516005	
RVP	LOCAL	0096156044	XS0707826425	GMS GLOBAL MRKT	535,000.00	
535,000.00	USD	539,547.50	05-17-2016	EUROCLEAR 93793	O/A EUROCLEAR *	
HELD AT DEPOSITORY						
RVP	LOCAL	0096110277	05-12-2016 XS0967596734	05-12-2016 ORC SENIOR SECUR	RVREP20160516003 165,000.00	
165,000.00	USD	167,342.08	05-17-2016	EUROCLEAR 93793	O/A EUROCLEAR	
HELD AT DEPOSITORY					*	
			05-17-2016	05-18-2016	DVREP20160518001	
DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	760,000.00	
760,000.00	USD	764,744.72	05-18-2016	EUROCLEAR 10402	O/A EUROCLEAR *	
HELD AT DEPOSITORY						



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Txn Type	Sec ID Type	Sec ID	Security ID - ISIN	Issue Name	Quantity	
Settled Quantity	CCY	Settlement Amount	ASD	Counterparty	Settlement Location	
How Position is Held						
CITIBANK NA LONDON	6027709722	IA CAPITAL - SERIES 32 - USD	05-19-2016	05-19-2016	IA393	
RVP	LOCAL	0096077135	XS0906486757	ORC SENIOR SECUR	700,000.00	
700,000.00	USD	711,666.67	05-19-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY					, and the second	
TIEED/II DEI GOITORI			05-31-2016	05-31-2016	NCS -56028054709	
DVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	15,816,145.00	
0.00	USD	15,816,145.00	7,0000-1010001	EVENT NO -	O/A EUROCLEAR	
		,,		2016238091/CAEV/REDM	*	
HELD AT DEPOSITORY						
			06-02-2016	06-02-2016	IA430	
RVP	LOCAL	0096156044	XS0707826425	GMS GLOBAL MRKT	790,000.00	
790,000.00	USD	799,480.00	06-03-2016	EUROCLEAR 10402	O/A EUROCLEAR *	
HELD AT DEPOSITORY						
			06-09-2016	06-10-2016	DVREP20160610003	
DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	500,000.00	
500,000.00	USD	504,305.56	06-14-2016	EUROCLEAR 10402	O/A EUROCLEAR	
HELD AT DEPOSITORY					*	
HELD AT DEPOSITORY			00.40.0040	00.40.0040	DVDED00400040005	
RVP	LOCAL	0095503078	06-13-2016 XS0634515331	06-13-2016 SG STRATEGIC INC	RVREP20160610005 550,000.00	
550,000.00	USD	504,462.67	06-14-2016	ECLR/10402	O/A EUROCLEAR	
330,000.00	000	304,402.07	00-14-2010	LOLIV 10402	*	
HELD AT DEPOSITORY						
			07-05-2016	07-06-2016	RVREP20160708002	
RVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	1,000,843.00	
1,000,843.00	USD	1,002,146.18	07-14-2016	EUROCLEAR 93793	O/A EUROCLEAR *	
HELD AT DEPOSITORY						
			07-05-2016	07-06-2016	RVREP20160708001	
RVP	LOCAL	0096156044	XS0707826425	GMS GLOBAL MRKT	250,000.00	
250,000.00	USD	250,625.00	07-15-2016	EUROCLEAR 93793	O/A EUROCLEAR	
LIELD AT DEDOCITODY					*	
HELD AT DEPOSITORY			07.44.0040	07.40.0040	DVDED00400742004	
RVP	LOCAL	0096082776	07-11-2016 XS0707826854	07-13-2016 GMS GLOBAL MRKT	RVREP20160713004 350,000.00	
350,000.00	USD	351,565.28		CEDEL 81797	O/A EUROCLEAR	
350,550.55	005	001,000.20	0, 112010	0252201701	*	
HELD AT DEPOSITORY						
			07-11-2016	07-13-2016	RVREP20160713006	
RVP	LOCAL	0096156044	XS0707826425	GMS GLOBAL MRKT	1,000,000.00	
1,000,000.00	USD	1,003,833.33	07-14-2016	CEDEL 81797	O/A EUROCLEAR *	
HELD AT DEPOSITORY						
					I	