



All Transactions

ACCOUNT6027709722 - IA CAPITAL - SERIES 32 - USD

PERIOD01-JAN-2016 Thru 29-AUG-2016

SORT BYContractual Settlement Dt

ADDITIONAL FILTER

SECURITY ID

CREATED ON30-AUG-2016 13:31:29

PAGE1 of 4

APPLY TOContract/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	01-26-2016	01-28-2016	378
	RVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	4,000,000.00
	4,000,000.00	USD	4,016,361.11	01-29-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				03-10-2016	03-10-2016	RVREP20160310005
	RVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	2,000,000.00
	2,000,000.00	USD	2,013,888.89	03-11-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				03-17-2016	03-21-2016	IA081
	DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	2,000,000.00
	2,000,000.00	USD	2,000,215.28	03-21-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				03-22-2016	03-22-2016	IA082
	RVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	2,000,000.00
	2,000,000.00	USD	2,000,173.61	03-22-2016	ECLR/10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				03-29-2016	03-30-2016	IA100
	RVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	200,000.00
	200,000.00	USD	200,215.28	03-30-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				03-29-2016	03-30-2016	IA101
	DVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	1,600,000.00
	1,600,000.00	USD	1,185,388.89	03-30-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				03-31-2016	03-31-2016	IA102
	RVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	1,000,000.00
	1,000,000.00	USD	1,201,184.03	04-01-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				04-01-2016	04-04-2016	DVREP20160404001
	DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	1,000,000.00
	1,000,000.00	USD	1,001,506.94	04-04-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				04-01-2016	04-05-2016	DVREP20160405002
	DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	700,000.00
	700,000.00	USD	701,130.21	04-05-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				04-05-2016	04-05-2016	RVREP20160404001
	RVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	1,000,000.00
	1,000,000.00	USD	1,001,302.08	04-05-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					



All Transactions

ACCOUNT6027709722 - IA CAPITAL - SERIES 32 - USD

PERIOD01-JAN-2016 Thru 29-AUG-2016

SORT BYContractual Settlement Dt

ADDITIONAL FILTER

SECURITY ID

CREATED ON30-AUG-2016 13:31:29

PAGE2 of 4

APPLY TOContract/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					
				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					
				04-05-2016	04-06-2016	IA224
	DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	300,000.00
	300,000.00	USD	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					
				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 *
	HELD AT DEPOSITORY					
				04-13-2016	04-15-2016	IA303
	DVP	LOCAL	0095474289	XS0634222318	SG STRATEGIC INC	571,000.00
	571,000.00	USD	572,536.55	04-15-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	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					



All Transactions

ACCOUNT6027709722 - IA CAPITAL - SERIES 32 - USD

PERIOD01-JAN-2016 Thru 29-AUG-2016

SORT BYContractual Settlement Dt

ADDITIONAL FILTER

SECURITY ID

CREATED ON30-AUG-2016 13:31:29

PAGE3 of 4

APPLY TOContract/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	04-25-2016	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					
				04-25-2016	04-25-2016	IA335
	RVP	LOCAL	0096077135	XS0906486757	ORC SENIOR SECUR	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					
				04-29-2016	04-29-2016	IA339
	RVP	LOCAL	0096077135	XS0906486757	ORC SENIOR SECUR	620,000.00
	620,000.00	USD	553,479.17	04-29-2016	EUROCLEAR 10402	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				05-12-2016	05-12-2016	IA385
	RVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	1,507,000.00
	1,507,000.00	USD	1,513,671.61	05-17-2016	EUROCLEAR 93793	O/A EUROCLEAR *
	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					
				05-12-2016	05-12-2016	IA383
	RVP	LOCAL	0096082776	XS0707826854	GMS GLOBAL MRKT	1,600,000.00
	1,600,000.00	USD	1,615,866.67	05-17-2016	EUROCLEAR 93793	O/A EUROCLEAR *
	HELD AT DEPOSITORY					
				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					
				05-12-2016	05-12-2016	RVREP20160516003
	RVP	LOCAL	0096110277	XS0967596734	ORC SENIOR SECUR	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					



All Transactions

ACCOUNT6027709722 - IA CAPITAL - SERIES 32 - USD

PERIOD01-JAN-2016 Thru 29-AUG-2016

SORT BYContractual Settlement Dt

ADDITIONAL FILTER

SECURITY ID

CREATED ON30-AUG-2016 13:31:29

PAGE4 of 4

APPLY TOContract/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	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					
				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		EVENT NO - 2016238091/CAEV/REDM	O/A EUROCLEAR *
	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					
				06-13-2016	06-13-2016	RVREP20160610005
	RVP	LOCAL	0095503078	XS0634515331	SG STRATEGIC INC	550,000.00
	550,000.00	USD	504,462.67	06-14-2016	ECLR/10402	O/A EUROCLEAR *
	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 *
	HELD AT DEPOSITORY					
				07-11-2016	07-13-2016	RVREP20160713004
	RVP	LOCAL	0096082776	XS0707826854	GMS GLOBAL MRKT	350,000.00
	350,000.00	USD	351,565.28	07-14-2016	CEDEL 81797	O/A EUROCLEAR *
	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					