



## Activity Statement

August 1, 2016 – August 31, 2016

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

## Account Information

Name	IA Capital Structures ( Ireland ) Plc Series 2015-27
Account	U1537989
Master Name	GWM GROUP INC
Account Type	Broker Client
Customer Type	Corporate
Account Capabilities	Portfolio Margin,IBPrime
Trading Permissions	Stocks,Options,Warrants,Bonds,Forex
Base Currency	USD

## Net Asset Value

	July 31, 2016	August 31, 2016			Change	Change in NAV	
	Total	Long	Short	Total		Total	
Cash	-4,563,791.24	0.00	-5,169,415.26	-5,169,415.26	-605,624.02	Starting Value	1,513,905.86
Bonds	5,987,949.95	6,787,469.01	0.00	6,787,469.01	799,519.06	Mark-to-Market	16,904.58
Interest Accruals	85,497.15	89,041.79	0.00	89,041.79	3,544.64	Deposits & Withdrawals	151,890.00
Dividend Accruals	4,250.00	2,375.00	0.00	2,375.00	-1,875.00	Change in Dividend Accruals	-1,875.00
Total	1,513,905.86	6,878,885.80	-5,169,415.26	1,709,470.54	195,564.68	Interest	26,375.46
Time Weighted Rate of Return					2.43%	Change in Interest Accruals	3,544.64
						Other Fees	-3.00
						Commissions	-1,272.00
						Ending Value	1,709,470.54

## Mark-to-Market Performance Summary

Symbol	Quantity		Price		Mark-to-Market P/L					Total	Code
	Prior	Current	Prior	Current	Position	Transaction	Commissions	Other			
Forex											
USD	-4,563,791.24	-5,169,415.26	1.0000	1.0000	0.00	0.00	0.00	0.00	0.00	0.00	
Total					0.00	0.00	0.00	0.00	0.00	0.00	
Bonds											
ALB 4 1/2 12/15/20	100,000	100,000	106.7700	108.2630	1,493.00	0.00	0.00	0.00	0.00	1,493.00	
ARCC 4 7/8 11/30/18	18,000	18,000	104.599998	104.746002	26.28	0.00	0.00	0.00	0.00	26.28	
ARGENT 6 7/8 04/22/21 8AA2	150,000	150,000	107.7180	108.5780	1,290.00	0.00	0.00	0.00	0.00	1,290.00	
ARGENT 7 5/8 04/22/46 8AE4	300,000	450,000	106.8970	113.2950	17,611.50	525.00	-112.50	-3,717.19	0.00	14,306.81	
BMAAR 8 1/2 02/01/17	100,000	200,000	101.1960	101.599998	422.75	81.25	-81.25	4,013.89	0.00	4,436.64	

9/1/2016

## U1537989 Activity Statement August 1, 2016 - August 31, 2016 - Interactive Brokers

BPL 6.05 01/15/18	150,000	150,000	105.4330	105.2310	-303.00	0.00	0.00	0.00	-303.00
BRASKM 5 3/4 04/15/21 RAD3	200,000	200,000	104.7500	104.901001	302.00	0.00	0.00	0.00	302.00
CNQC 3.45 11/15/21	0	150,000	--	102.4870	-1,437.00	1,816.50	-112.50	-1,351.25	-1,084.25
CNQC 5.7 05/15/17	195,000	0	102.980003	--	926.24	-195.00	-262.50	2,871.38	3,340.12
CS 6 02/15/18	100,000	100,000	105.870003	106.381058	511.06	0.00	0.00	3,000.00	3,511.06
CTL 6 3/4 12/01/21	100,000	100,000	111.0000	110.943001	-57.00	0.00	0.00	0.00	-57.00
EMC 1 7/8 06/01/18	500,000	500,000	100.599998	99.839668	-3,801.65	0.00	0.00	0.00	-3,801.65
ETP 6.7 07/01/18	113,000	113,000	105.619003	107.8880	2,563.97	0.00	0.00	0.00	2,563.97
EXC 4 10/01/20	100,000	100,000	107.575104	106.905998	-669.10	0.00	0.00	0.00	-669.10
F 9.215 09/15/21	0	10,000	--	133.054123	243.87	206.31	-47.00	-381.66	21.52
FCX 3.1 03/15/20 DBG9	568,000	568,000	96.135002	92.776001	-19,079.12	0.00	0.00	0.00	-19,079.12
GM 3.15 01/15/20	400,000	400,000	101.940002	103.574997	6,539.98	0.00	0.00	0.00	6,539.98
GPS 5.95 04/12/21	0	100,000	--	108.0000	1,750.00	-395.00	-218.75	-1,983.33	-847.08
HES 8 1/8 02/15/19	100,000	100,000	113.001999	112.8700	-132.00	0.00	0.00	4,062.50	3,930.50
HSBC 6.676 01/15/21 CGD8	158,000	158,000	114.668999	115.397003	1,150.24	0.00	0.00	0.00	1,150.24
JEF 5 1/8 04/13/18	200,000	200,000	104.630997	104.341003	-579.98	0.00	0.00	0.00	-579.98
JEF 6 7/8 04/15/21	156,000	256,000	114.456001	115.099998	1,185.63	0.00	-81.25	-2,215.28	-1,110.90
JNPR 3 1/8 02/26/19	150,000	150,000	104.189003	102.4790	-2,565.00	0.00	0.00	2,343.75	-221.25
JOY 5 1/8 10/15/21	300,000	400,000	107.550003	108.7500	4,412.49	51.00	-193.75	-1,679.85	2,589.89
LLL 4 3/4 07/15/20	125,000	125,000	109.7020	109.337997	-455.00	0.00	0.00	0.00	-455.00
MCK 4 3/4 03/01/21	100,000	100,000	111.5010	111.575996	75.00	0.00	0.00	0.00	75.00
MS 5 1/2 07/24/20	100,000	100,000	112.043625	111.757133	-286.50	0.00	0.00	0.00	-286.50
PDCAR 12 3/8 08/17/17	400,000	600,000	107.8180	107.9450	712.00	-314.00	-162.50	24,956.24	25,191.74
PNR 5 05/15/21 9AJ8	117,000	117,000	108.1240	108.0340	-105.30	0.00	0.00	0.00	-105.30
VTR 4 3/4 06/01/21	74,000	74,000	112.001999	111.438004	-417.36	0.00	0.00	0.00	-417.36

9/1/2016

U1537989 Activity Statement August 1, 2016 - August 31, 2016 - Interactive Brokers

WFT 6 03/15/18	490,000	490,000	101.849998	101.800003	-244.98	0.00	0.00	0.00	-244.98
XR2 2 3/4 03/15/19	150,000	150,000	99.002998	101.699997	4,045.50	0.00	0.00	0.00	4,045.50
Total					15,128.53	1,776.05	-1,272.00	29,919.20	45,551.78
Total (All Assets)					15,128.53	1,776.05	-1,272.00	29,919.20	45,551.78
Broker Interest Paid and Received									-3,543.74
Other Fees									-3.00
Total P/L for Statement Period									42,005.04

## Realized &amp; 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		
Bonds													
ALB 4 1/2 12/15/20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,794.75	0.00	1,794.75	1,794.75	
ARCC 4 7/8 11/30/18	0.00	0.00	0.00	0.00	0.00	0.00	115.23	0.00	0.00	0.00	115.23	115.23	
ARGENT 6 7/8 04/22/21 8AA2	0.00	0.00	0.00	0.00	0.00	0.00	4,624.50	0.00	0.00	0.00	4,624.50	4,624.50	
ARGENT 7 5/8 04/22/46 8AE4	0.00	0.00	0.00	0.00	0.00	0.00	18,150.00	-1,170.00	0.00	0.00	16,980.00	16,980.00	
BMAAR 8 1/2 02/01/17	0.00	0.00	0.00	0.00	0.00	0.00	537.50	0.00	0.00	0.00	537.50	537.50	
BPL 6.05 01/15/18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-885.00	0.00	0.00	-885.00	-885.00	
BRASKM 5 3/4 04/15/21 RAD3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,818.25	0.00	18,818.25	18,818.25	
CNQC 3.45 11/15/21	0.00	0.00	0.00	0.00	0.00	0.00	267.00	0.00	0.00	0.00	267.00	267.00	
CNQC 5.7 05/15/17	0.00	152.62	0.00	0.00	0.00	152.62	0.00	0.00	0.00	0.00	0.00	152.62	
CS 6 02/15/18	0.00	0.00	0.00	0.00	0.00	0.00	380.01	0.00	0.00	0.00	380.01	380.01	
CTL 6 3/4 12/01/21	0.00	0.00	0.00	0.00	0.00	0.00	2,361.75	0.00	0.00	0.00	2,361.75	2,361.75	
EMC 1 7/8 06/01/18	0.00	0.00	0.00	0.00	0.00	0.00	8,519.84	0.00	0.00	0.00	8,519.84	8,519.84	
ETP 6.7 07/01/18	0.00	0.00	0.00	0.00	0.00	0.00	1,625.70	0.00	0.00	0.00	1,625.70	1,625.70	
EXC 4 10/01/20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,272.25	0.00	1,272.25	1,272.25	
F 9.215 09/15/21	0.00	0.00	0.00	0.00	0.00	0.00	403.18	0.00	0.00	0.00	403.18	403.18	
FCX 3.1 03/15/20 DBG9	0.00	0.00	0.00	0.00	0.00	0.00	11,558.75	0.00	2,236.92	0.00	13,795.68	13,795.68	
GM 3.15 01/15/20	0.00	0.00	0.00	0.00	0.00	0.00	5,198.50	0.00	8,055.93	0.00	13,254.43	13,254.43	
GPS 5.95	0.00	0.00	0.00	0.00	0.00	0.00	1,136.25	0.00	0.00	0.00	1,136.25	1,136.25	

04/12/21 HES 8 1/8 02/15/19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-7,441.25	-7,441.25	-7,441.25
HSBC 6.676 01/15/21 CGD8	0.00	0.00	0.00	0.00	0.00	0.00	1,377.58	0.00	0.00	0.00	1,377.58	1,377.58
JEF 5 1/8 04/13/18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-651.74	0.00	0.00	-651.74	-651.74
JEF 6 7/8 04/15/21	0.00	0.00	0.00	0.00	0.00	0.00	1,417.36	0.00	0.00	0.00	1,417.36	1,417.36
JNPR 3 1/8 02/26/19	0.00	0.00	0.00	0.00	0.00	0.00	19.50	0.00	0.00	0.00	19.50	19.50
JOY 5 1/8 10/15/21	0.00	0.00	0.00	0.00	0.00	0.00	51,194.75	0.00	0.00	0.00	51,194.75	51,194.75
LLL 4 3/4 07/15/20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,753.91	0.00	1,753.91	1,753.91
MCK 4 3/4 03/01/21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	411.75	0.00	411.75	411.75
MS 5 1/2 07/24/20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-1,988.12	-1,988.12	-1,988.12
PDCAR 12 3/8 08/17/17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-1,098.75	0.00	0.00	-1,098.75	-1,098.75
PNR 5 05/15/21 9AJ8	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-2,120.38	-2,120.38	-2,120.38
VTR 4 3/4 06/01/21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,328.12	0.00	1,328.12	1,328.12
WFT 6 03/15/18	0.00	0.00	0.00	0.00	0.00	0.00	476.25	-400.00	0.00	-17,579.34	-17,503.09	-17,503.09
XRX 2 3/4 03/15/19	0.00	0.00	0.00	0.00	0.00	0.00	3,805.50	0.00	0.00	0.00	3,805.50	3,805.50
Total	0.00	152.62	0.00	0.00	0.00	152.62	113,169.16	-4,205.49	35,671.87	-29,129.10	115,506.45	115,659.08
Total (All Assets)	0.00	152.62	0.00	0.00	0.00	152.62	113,169.16	-4,205.49	35,671.87	-29,129.10	115,506.45	115,659.08

## Cash Report

	Total	Securities	Futures
Base Currency Summary			
Starting Cash	-4,563,791.24	-4,563,791.24	0.00
Commissions	-1,272.00	-1,272.00	0.00
Deposits	151,890.00	151,890.00	0.00
Broker Interest Paid and Received	-3,543.74	-3,543.74	0.00
Bond Interest Paid and Received	29,919.20	29,919.20	0.00
Net Trades (Sales)	201,542.25	201,542.25	0.00
Net Trades (Purchase)	-984,156.73	-984,156.73	0.00
Other Fees	-3.00	-3.00	0.00
Ending Cash	-5,169,415.26	-5,169,415.26	0.00
Ending Settled Cash	-5,169,415.26	-5,169,415.26	0.00

## Open Positions

Symbol	Open	Quantity	Accrued Int	Cost Price	Cost Basis	Close Price	Value	Unrealized P/L	Code
Bonds									
USD									
+ALB 4 1/2 12/15/20	-	100,000	1,012.50	106.46825	106,468.25	108.2630	108,263.00	1,794.75	
+ARCC 4 7/8 11/30/18	-	18,000	234.00	104.1058333	18,739.05	104.746002	18,854.28	115.23	

9/1/2016

U1537989 Activity Statement August 1, 2016 - August 31, 2016 - Interactive Brokers

+ARGENT 6 7/8 04/22/21 8AA2	-	150,000	3,838.54	105.4950	158,242.50	108.5780	162,867.00	4,624.50	SY
+ARGENT 7 5/8 04/22/46 8AE4	-	450,000	12,771.87	109.5216667	492,847.50	113.2950	509,827.50	16,980.00	SY
+BMAAR 8 1/2 02/01/17	-	200,000	1,652.78	101.33125	202,662.50	101.599998	203,200.00	537.50	
+BPL 6.05 01/15/18	-	150,000	1,285.62	105.8210	158,731.50	105.2310	157,846.50	-885.00	
+BRASKM 5 3/4 04/15/21 RAD3	-	200,000	4,504.17	95.491875	190,983.75	104.901001	209,802.00	18,818.25	
+CNQCN 3.45 11/15/21	-	150,000	1,595.63	102.3090	153,463.50	102.4870	153,730.50	267.00	
+CS 6 02/15/18	-	100,000	350.00	106.00105	106,001.05	106.381058	106,381.06	380.01	
+CTL 6 3/4 12/01/21	-	100,000	1,781.25	108.58125	108,581.25	110.943001	110,943.00	2,361.75	
+EMC 1 7/8 06/01/18	-	500,000	2,473.96	98.1357	490,678.50	99.839668	499,198.34	8,519.84	
+ETP 6.7 07/01/18	-	113,000	1,366.99	106.449323	120,287.73	107.8880	121,913.44	1,625.70	
+EXC 4 10/01/20	-	100,000	1,722.22	105.63375	105,633.75	106.905998	106,906.00	1,272.25	
+F 9.215 09/15/21	-	10,000	437.71	129.0223	12,902.23	133.054123	13,305.41	403.18	
+FCX 3.1 03/15/20 DBG9	-	568,000	8,363.80	90.3471857	513,172.02	92.776001	526,967.69	13,795.68	
+GM 3.15 01/15/20	-	400,000	1,785.00	100.2613906	401,045.56	103.574997	414,299.99	13,254.43	
+GPS 5.95 04/12/21	-	100,000	2,380.00	106.86375	106,863.75	108.0000	108,000.00	1,136.25	
+HES 8 1/8 02/15/19	-	100,000	473.96	120.31125	120,311.25	112.8700	112,870.00	-7,441.25	
+HSBC 6.676 01/15/21 CGD8	-	158,000	1,494.31	114.5251139	180,949.68	115.397003	182,327.26	1,377.58	
+JEF 5 1/8 04/13/18	-	200,000	4,071.53	104.666875	209,333.75	104.341003	208,682.01	-651.74	
+JEF 6 7/8 04/15/21	-	256,000	6,893.33	114.5463379	293,238.62	115.099998	294,655.99	1,417.36	
+JNPR 3 1/8 02/26/19	-	150,000	130.21	102.4660	153,699.00	102.4790	153,718.50	19.50	
+JOY 5 1/8 10/15/21	-	400,000	8,029.17	95.9513125	383,805.25	108.7500	435,000.00	51,194.75	
+LLL 4 3/4 07/15/20	-	125,000	841.15	107.934875	134,918.59	109.337997	136,672.50	1,753.91	
+MCK 4 3/4 03/01/21	-	100,000	65.97	111.16425	111,164.25	111.575996	111,576.00	411.75	
+MS 5 1/2 07/24/20	-	100,000	641.67	113.74525	113,745.25	111.757133	111,757.13	-1,988.12	
+PDCAR 12 3/8 08/17/17	-	600,000	3,918.75	108.128125	648,768.75	107.9450	647,670.00	-1,098.75	SY
+PNR 5 05/15/21 9AJ8	-	117,000	1,803.75	109.8462938	128,520.16	108.0340	126,399.78	-2,120.38	
+VTR 4 3/4 06/01/21	-	74,000	927.57	109.64325	81,136.00	111.438004	82,464.12	1,328.12	
+WFT 6 03/15/18	-	490,000	13,965.00	105.3720612	516,323.10	101.800003	498,820.01	-17,503.09	
+XRX 2 3/4 03/15/19	-	150,000	1,959.38	99.1630	148,744.50	101.699997	152,550.00	3,805.50	
Total			92,771.79		6,671,962.56		6,787,469.01	115,506.45	

## Trades

Symbol	Date/Time	Exchange	Quantity	T. Price	C. Price	Proceeds	Comm/Fee	Basis	Realized P/L	MTM P/L	Code
Bonds											
USD											
+ARGENT 7 5/8 04/22/46 8AE4 6.54820926%	2016-08-16, 12:22:07	-	150,000	114.0000	114.3500	-171,000.00	-112.50	171,112.50	0.00	525.00	O
Total ARGENT 7 5/8 04/22/46 8AE4			150,000			-171,000.00	-112.50	171,112.50	0.00	525.00	
+BMAAR 8 1/2 02/01/17 5.2326842%	2016-08-08, 09:42:19	-	100,000	101.5000	101.581253	-101,500.00	-81.25	101,581.25	0.00	81.25	O
Total BMAAR 8 1/2 02/01/17			100,000			-101,500.00	-81.25	101,581.25	0.00	81.25	
+CNQCN 3.45 11/15/21 2.96487308%	2016-08-16, 11:02:40	-	150,000	102.2340	103.4450	-153,351.00	-112.50	153,463.50	0.00	1,816.50	O
Total CNQCN 3.45 11/15/21			150,000			-153,351.00	-112.50	153,463.50	0.00	1,816.50	
+CNQCN 5.7 05/15/17	2016-08-15,	-	-195,000	103.3550	103.455002	201,542.25	-262.50	-201,127.12	152.62	-195.00	C

1.14157909%	12:34:24											
Total CNQCN 5.7 05/15/17			-195,000			201,542.25	-262.50	-201,127.12	152.62	-195.00		
+F 9.215 09/15/21	2016-08-09,	-	7,000	128.0000	131.0000	-8,960.00	-22.00	8,982.00	0.00	210.00	O	
3.20921261%	10:44:30											
+F 9.215 09/15/21	2016-08-16,	-	3,000	129.8410	129.717834	-3,895.23	-25.00	3,920.23	0.00	-3.70	O	
2.85315634%	09:37:15											
Total F 9.215 09/15/21			10,000			-12,855.23	-47.00	12,902.23	0.00	206.30		
+GPS 5.95 04/12/21	2016-08-09,	-	100,000	106.6450	106.2500	-106,645.00	-218.75	106,863.75	0.00	-395.00	O	
4.28257616%	08:04:53											
Total GPS 5.95 04/12/21			100,000			-106,645.00	-218.75	106,863.75	0.00	-395.00		
+JEF 6 7/8 04/15/21	2016-08-08,	-	100,000	114.9190	114.918999	-114,919.00	-81.25	115,000.25	0.00	0.00	O	
3.39705321%	10:13:44											
Total JEF 6 7/8 04/15/21			100,000			-114,919.00	-81.25	115,000.25	0.00	0.00		
+JOY 5 1/8 10/15/21	2016-08-08,	-	50,000	107.8410	108.1250	-53,920.50	-112.50	54,033.00	0.00	142.00	O	
3.45698525%	11:01:09											
+JOY 5 1/8 10/15/21	2016-08-10,	-	50,000	1.07932	107.7500	-53,966.00	-81.25	54,047.25	0.00	-91.00	O;P	
3.43901627%	10:34:27											
Total JOY 5 1/8 10/15/21			100,000			-107,886.50	-193.75	108,080.25	0.00	51.00		
+PDCAR 12 3/8 08/17/17	2016-08-09,	-	100,000	108.0000	107.8020	-108,000.00	-81.25	108,081.25	0.00	-198.00	O	
4.22929854%	14:07:51											
+PDCAR 12 3/8 08/17/17	2016-08-11,	-	100,000	108.0000	107.8840	-108,000.00	-81.25	108,081.25	0.00	-116.00	O	
4.14733309%	13:20:40											
Total PDCAR 12 3/8 08/17/17			200,000			-216,000.00	-162.50	216,162.50	0.00	-314.00		
Total						-782,614.48	-1,272.00	784,039.10	152.62	1,776.05		

## Deposits &amp; Withdrawals

Date	Description	Amount
USD		
2016-08-08	Electronic Fund Transfer	151,890.00
Total		151,890.00

## Fees

Date	Description	Amount
Other Fees		
USD		
2016-08-03	Bond Ratings for Jul 2016	-1.00
2016-08-03	CUSIP Service Professional for Jul 2016	-2.00
Total		-3.00

## Interest

Date	Description	Amount
USD		
2016-08-01	Bond Coupon Payment (BMAAR 8 1/2 02/01/17)	4,250.00
2016-08-03	USD Debit Interest for Jul-2016	-3,543.74
2016-08-08	Purchase Accrued Interest BMAAR 8 1/2 02/01/17	-236.11
2016-08-08	Purchase Accrued Interest JEF 6 7/8 04/15/21	-2,215.28
2016-08-08	Purchase Accrued Interest JOY 5 1/8 10/15/21	-825.69
2016-08-09	Purchase Accrued Interest F 9.215 09/15/21	-263.40
2016-08-	Purchase Accrued Interest GPS 5.95	-1,983.33

## Interest Accruals

Base Currency Summary		
Starting Accrual Balance		-3,226.25
Interest Accrued		-4,047.49
Accrual Reversal		3,543.74
FX Translation		0.00
Ending Accrual Balance		-3,730.00

09	04/12/21	
2016-08-09	Purchase Accrued Interest PDCAR 12 3/8 08/17/17	-6,015.63
2016-08-10	Purchase Accrued Interest JOY 5 1/8 10/15/21	-427.08
2016-08-10	Purchase Accrued Interest JOY 5 1/8 10/15/21	-427.08
2016-08-11	Purchase Accrued Interest PDCAR 12 3/8 08/17/17	-6,153.13
2016-08-15	Sold Accrued Interest CNQCN 5.7 05/15/17	2,871.38
2016-08-15	Bond Coupon Payment (CS 6 02/15/18)	3,000.00
2016-08-15	Bond Coupon Payment (HES 8 1/8 02/15/19)	4,062.50
2016-08-16	Purchase Accrued Interest ARGENT 7 5/8 04/22/46	-3,717.19
2016-08-16	Purchase Accrued Interest CNQCN 3.45 11/15/21	-1,351.25
2016-08-16	Purchase Accrued Interest F 9.215 09/15/21	-118.26
2016-08-17	Bond Coupon Payment (PDCAR 12 3/8 08/17/17)	37,125.00
2016-08-26	Bond Coupon Payment (JNPR 3 1/8 02/26/19)	2,343.75
Total		26,375.46

### 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									4,250.00	
Bonds										
USD										
BMAAR 8 1/2 02/01/17	2016-08-01	2016-07-27	2016-08-01	100,000	0.00	0.00	0.04	-4,250.00	-4,250.00	Re
CS 6 02/15/18	2016-08-09	2016-08-10	2016-08-15	100,000	0.00	0.00	0.03	3,000.00	3,000.00	Po
CS 6 02/15/18	2016-08-15	2016-08-10	2016-08-15	100,000	0.00	0.00	0.03	-3,000.00	-3,000.00	Re
HES 8 1/8 02/15/19	2016-08-09	2016-08-10	2016-08-15	100,000	0.00	0.00	0.04	4,062.50	4,062.50	Po
HES 8 1/8 02/15/19	2016-08-15	2016-08-10	2016-08-15	100,000	0.00	0.00	0.04	-4,062.50	-4,062.50	Re
JNPR 3 1/8 02/26/19	2016-08-22	2016-08-23	2016-08-26	150,000	0.00	0.00	0.02	2,343.75	2,343.75	Po
JNPR 3 1/8 02/26/19	2016-08-26	2016-08-23	2016-08-26	150,000	0.00	0.00	0.02	-2,343.75	-2,343.75	Re
MCK 4 3/4 03/01/21	2016-08-26	2016-08-29	2016-09-01	100,000	0.00	0.00	0.02	2,375.00	2,375.00	Po
PDCAR 12 3/8 08/17/17	2016-08-11	2016-08-12	2016-08-17	600,000	0.00	0.00	0.06	37,125.00	37,125.00	Po
PDCAR 12 3/8 08/17/17	2016-08-17	2016-08-12	2016-08-17	600,000	0.00	0.00	0.06	-37,125.00	-37,125.00	Re
Total					0.00	0.00		-1,875.00	-1,875.00	
Ending Dividend Accruals in USD									2,375.00	

### Financial Instrument Information

Symbol	Description	Conid	Security ID	Multiplier	Maturity	Code
Bonds						
ALB 4 1/2 12/15/20	ALB 4 1/2 12/15/20	81786659		1	2020-12-15	
ARCC 4 7/8 11/30/18	ARCC 4 7/8 11/30/18	138423290		1	2018-11-30	
ARGENT 6 7/8 04/22/21 8AA2	ARGENT 6 7/8 04/22/21	230628569		1	2021-04-22	
ARGENT 7 5/8 04/22/46 8AE4	ARGENT 7 5/8 04/22/46	230628566		1	2046-04-22	
BMAAR 8 1/2 02/01/17	BMAAR 8 1/2 02/01/17	64954328		1	2017-02-01	
BPL 6.05 01/15/18	BPL 6.05 01/15/18	64889290		1	2018-01-15	
BRASKM 5 3/4 04/15/21 RAD3	BRASKM 5 3/4 04/15/21	87968328		1	2021-04-15	
CNQCN 3.45 11/15/21	CNQCN 3.45 11/15/21	97363104		1	2021-11-15	
CNQCN 5.7 05/15/17	CNQCN 5.7 05/15/17	44471462		1	2017-05-15	

CS 6 02/15/18	CS 6 02/15/18	68360372	1	2018-02-15
CTL 6 3/4 12/01/21	CTL 6 3/4 12/01/21	95575490	1	2021-12-01
EMC 1 7/8 06/01/18	EMC 1 7/8 06/01/18	128862528	1	2018-06-01
ETP 6.7 07/01/18	ETP 6.7 07/01/18	50271660	1	2018-07-01
EXC 4 10/01/20	EXC 4 10/01/20	79504244	1	2020-10-01
F 9.215 09/15/21	F 9.215 09/15/21	29136870	1	2021-09-15
FCX 3.1 03/15/20 DBG9	FCX 3.1 03/15/20	135781305	1	2020-03-15
GM 3.15 01/15/20	GM 3.15 01/15/20	179384260	1	2020-01-15
GPS 5.95 04/12/21	GPS 5.95 04/12/21	86635894	1	2021-04-12
HES 8 1/8 02/15/19	HES 8 1/8 02/15/19	57753570	1	2019-02-15
HSBC 6.676 01/15/21 CGD8	HSBC 6.676 01/15/21	95707179	1	2021-01-15
JEF 5 1/8 04/13/18	JEF 5 1/8 04/13/18	86703165	1	2018-04-13
JEF 6 7/8 04/15/21	JEF 6 7/8 04/15/21	76782428	1	2021-04-15
JNPR 3 1/8 02/26/19	JNPR 3 1/8 02/26/19	223716850	1	2019-02-26
JOY 5 1/8 10/15/21	JOY 5 1/8 10/15/21	95707434	1	2021-10-15
LLL 4 3/4 07/15/20	LLL 4 3/4 07/15/20	75517325	1	2020-07-15
MCK 4 3/4 03/01/21	MCK 4 3/4 03/01/21	84651483	1	2021-03-01
MS 5 1/2 07/24/20	MS 5 1/2 07/24/20	77507304	1	2020-07-24
PDCAR 12 3/8 08/17/17	PDCAR 12 3/8 08/17/17	110706636	1	2017-08-17
PNR 5 05/15/21 9AJ8	PNR 5 05/15/21	134768854	1	2021-05-15
VTR 4 3/4 06/01/21	VTR 4 3/4 06/01/21	87976809	1	2021-06-01
WFT 6 03/15/18	WFT 6 03/15/18	50271719	1	2018-03-15
XXR 2 3/4 03/15/19	XXR 2 3/4 03/15/19	139593090	1	2019-03-15

## 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](http://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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organization, it may pose a high risk of default. You should consult a financial advisor to determine whether unrated bonds are appropriate for your portfolio in light of your goals and your financial circumstances.

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