



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 2014-15
Account	U1375993
Master Name	GWM GROUP INC
Account Type	Broker Client
Customer Type	Corporate
Account Capabilities	Portfolio Margin
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	-858,577.66	0.00	-696,493.51	-696,493.51	162,084.15	Starting Value	822,483.77
Bonds	1,644,149.90	1,472,707.41	0.00	1,472,707.41	-171,442.49	Mark-to-Market	88,112.51
Interest Accruals	27,559.03	37,311.50	0.00	37,311.50	9,752.47	Deposits & Withdrawals	-105,910.00
Dividend Accruals	9,352.50	0.00	0.00	0.00	-9,352.50		
Total	822,483.77	1,510,018.91	-696,493.51	813,525.40	-8,958.37	Change in Dividend Accruals	-9,352.50
Time Weighted Rate of Return					12.00%	Interest	8,451.15
						Change in Interest Accruals	9,752.47
						Other Fees	-12.00
						Ending Value	813,525.40

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	-858,577.66	-696,493.51	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											
AJECBV 6 1/2 05/14/22	280,000	280,000	44.5000	50.5670	16,987.60	0.00	0.00	0.00	0.00	16,987.60	
ANGSJ 8 1/2 07/30/20	244,000	0	102.470001	--	0.00	9,528.20	0.00	921.78	0.00	10,449.98	
BANBRA 5 7/8 01/19/23 WAE2	80,000	80,000	101.199997	99.449997	-1,400.00	0.00	0.00	0.00	0.00	-1,400.00	
BRASKM 6.45 02/03/24	290,000	290,000	107.345001	108.6250	3,712.00	0.00	0.00	9,352.50	0.00	13,064.50	
BTU 6 1/4 11/15/21 9AM6	202,000	202,000	14.2500	21.0000	13,635.00	0.00	0.00	0.00	0.00	13,635.00	

ELEBRA 5 3/4 10/27/21 4AG1	280,000	280,000	96.6250	96.550003	-209.99	0.00	0.00	0.00	-209.99
FTR 7 5/8 04/15/24	202,000	202,000	95.599998	97.665001	4,171.30	0.00	0.00	0.00	4,171.30
ODHGPR 8 3/8 09/20/20	280,000	280,000	47.5770	56.880001	26,048.40	0.00	0.00	0.00	26,048.40
PETBRA 6 1/4 03/17/24	272,000	272,000	92.5000	98.2500	15,640.00	0.00	0.00	0.00	15,640.00
Total					78,584.31	9,528.20	0.00	10,274.28	98,386.79
Total (All Assets)					78,584.31	9,528.20	0.00	10,274.28	98,386.79
Broker Interest Paid and Received									-1,823.13
Other Fees									-12.00
Total P/L for Statement Period									96,551.66

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		
Bonds													
AJECBV 6 1/2 05/14/22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-121,893.72	-121,893.72	-121,893.72	
ANGSJ 8 1/2 07/30/20	0.00	0.00	0.00	0.00	-20,436.40	-20,436.40	0.00	0.00	0.00	0.00	0.00	-20,436.40	
BANBRA 5 7/8 01/19/23 WAE2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-4,400.42	-4,400.42	-4,400.42	
BRASKM 6.45 02/03/24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,543.49	0.00	1,543.49	1,543.49	
BTU 6 1/4 11/15/21 9AM6	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-157,561.00	-157,561.00	-157,561.00	
ELEBRA 5 3/4 10/27/21 4AG1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-19,321.44	-19,321.44	-19,321.44	
FTR 7 5/8 04/15/24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-18,857.78	-18,857.78	-18,857.78	
ODHGPR 8 3/8 09/20/20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-154,337.57	-154,337.57	-154,337.57	
PETBRA 6 1/4 03/17/24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-27,609.47	-27,609.47	-27,609.47	
Total	0.00	0.00	0.00	0.00	-20,436.40	-20,436.40	0.00	0.00	1,543.49	-503,981.40	-502,437.91	-522,874.31	
Total (All Assets)	0.00	0.00	0.00	0.00	-20,436.40	-20,436.40	0.00	0.00	1,543.49	-503,981.40	-502,437.91	-522,874.31	

Cash Report

Total

Securities

Futures

Base Currency Summary

Starting Cash	-858,577.66	-858,577.66	0.00
Withdrawals	-105,910.00	-105,910.00	0.00
Broker Interest Paid and Received	-1,823.13	-1,823.13	0.00
Bond Interest Paid and Received	10,274.28	10,274.28	0.00
Net Trades (Sales)	259,555.00	259,555.00	0.00
Other Fees	-12.00	-12.00	0.00
Ending Cash	-696,493.51	-696,493.51	0.00
Ending Settled Cash	-696,493.51	-696,493.51	0.00

Open Positions

Symbol	Open	Quantity	Accrued Int	Cost Price	Cost Basis	Close Price	Value	Unrealized P/L	Code
Bonds									
USD									
+AJECBV 6 1/2 05/14/22	-	280,000	5,662.22	94.1004705	263,481.32	50.5670	141,587.60	-121,893.72	
+BANBRA 5 7/8 01/19/23 WAE2	-	80,000	613.61	104.9505248	83,960.42	99.449997	79,560.00	-4,400.42	
+BRASKM 6.45 02/03/24	-	290,000	1,714.63	108.0927632	313,469.01	108.6250	315,012.50	1,543.49	
+BTU 6 1/4 11/15/21 9AM6	-	202,000	0.00	99.000495	199,981.00	21.0000	42,420.00	-157,561.00	
+ELEBRA 5 3/4 10/27/21 4AG1	-	280,000	5,769.17	103.4505172	289,661.45	96.550003	270,340.01	-19,321.44	
+FTR 7 5/8 04/15/24	-	202,000	6,032.65	107.000535	216,141.08	97.665001	197,283.30	-18,857.78	
+ODHGPR 8 3/8 09/20/20	-	280,000	10,813.06	112.00056	313,601.57	56.880001	159,264.00	-154,337.57	
+PETBRA 6 1/4 03/17/24	-	272,000	7,980.56	108.400542	294,849.47	98.2500	267,240.00	-27,609.47	SY
Total			38,585.90		1,975,145.32		1,472,707.41	-502,437.91	

Corporate Actions

Report Date	Date/Time	Description	Quantity	Proceeds	Value	Realized P/L	Code
Bonds							
USD							
2016-08-01	2016-07-29, 20:25:00	(US03512TAD37) Full Call/Early Redemption FOR USD 1.06375000 PER BOND (ANGSJ 8 1/2 07/30/20, ANGSJ 8 1/2 07/30/20, 03512TAD3)	-244,000	259,555.00	0.00	-20,436.40	
Closed Lot:	2014-07-24	Basis: 279,991.40	244,000			-20,436.40	LT
Total				259,555.00	0.00	-20,436.40	

Deposits & Withdrawals

Date	Description	Amount
USD		
2016-08-23	Disbursement Initiated by Juan Carlos Altamirano	-16,600.00
2016-08-24	Disbursement Initiated by Juan Carlos Altamirano	-89,310.00
Total		-105,910.00

Fees

Date	Description	Amount
Other Fees		
USD		
2016-08-03	CUSIP Service Professional for Jul 2016	-2.00
2016-08-24	Withdrawal Fee: WIRE_35805788 FOR AUG 2016	-10.00
Total		-12.00

Interest

Date	Description	Amount
USD		
2016-08-01	Bond Coupon Payment (ANGSJ 8 1/2 07/30/20)	890.17
2016-08-	Bond Coupon Payment (ANGSJ 8 1/2	

Interest Accruals

Base Currency Summary	
Starting Accrual Balance	-1,654.41
Interest Accrued	-1,443.12
Accrual Reversal	1,823.13

01	07/30/20)	31.61	FX Translation	0.00
			Ending Accrual Balance	-1,274.40
2016-08-03	Bond Coupon Payment (BRASKM 6.45 02/03/24)	5,341.12		
2016-08-03	Bond Coupon Payment (BRASKM 6.45 02/03/24)	4,011.38		
2016-08-03	USD Debit Interest for Jul-2016	-1,823.13		
Total		8,451.15		

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									9,352.50	
Bonds										
USD										
BRASKM 6.45 02/03/24	2016-08-03	2016-07-29	2016-08-03	290,000	0.00	0.00	0.03	-9,352.50	-9,352.50	Re
Total					0.00	0.00		-9,352.50	-9,352.50	
Ending Dividend Accruals in USD									0.00	

Financial Instrument Information

Symbol	Description	Conid	Security ID	Multiplier	Maturity	Code
Bonds						
AJECBV 6 1/2 05/14/22	AJECBV 6 1/2 05/14/22	107381128		1	2022-05-14	
ANGSJ 8 1/2 07/30/20	ANGSJ 8 1/2 07/30/20	132105985		1	2020-07-30	
BANBRA 5 7/8 01/19/23 WAE2	BANBRA 5 7/8 01/19/23	109748708		1	2023-01-19	
BRASKM 6.45 02/03/24	BRASKM 6.45 02/03/24	143041079		1	2024-02-03	
BTU 6 1/4 11/15/21 9AM6	BTU 6 1/4 11/15/21	115278714		1	2021-11-15	
ELEBRA 5 3/4 10/27/21 4AG1	ELEBRA 5 3/4 10/27/21	96639701		1	2021-10-27	
FTR 7 5/8 04/15/24	FTR 7 5/8 04/15/24	125207742		1	2024-04-15	
ODHGPR 8 3/8 09/20/20	ODHGPR 8 3/8 09/20/20	134750482		1	2020-09-20	
PETBRA 6 1/4 03/17/24	PETBRA 6 1/4 03/17/24	146256832		1	2024-03-17	

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.

9. 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.
10. 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.

Fixed Income Notes

1. Call features for bonds or preferred stocks may affect the yield. For zero coupon, compound interest and multiplier securities, there are no periodic payments and securities may be callable below maturity value without notice to holder unless registered. For asset-backed securities, the actual yield may vary depending on the speed at which the underlying note is pre-paid. For additional information regarding bond yield, please contact the IB Help Desk at: help@interactivebrokers.com. If this debt security is unrated by a nationally recognized statistical rating 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.

Legal Notes

1. Please promptly report any inaccuracy or discrepancy in this statement, or in your account to Interactive Brokers and to GWM GROUP INC, using the contact information below. If you report an error by phone, you should re-confirm such oral communication in writing in order to protect your rights, including rights under the Securities Investor Protection Act (SIPA).

Interactive Brokers LLC, www.interactivebrokers.com, 1-877-442-2757 (U.S.)

GWM GROUP INC, WWW.GWMGROUPINC.COM, 6462061788

2. Unless otherwise noted, Interactive Brokers acted as agent in the execution of the above transactions. For those exchanges where IB is not a direct clearing member or custodian, IB may use one of the following clearing agents or sub-custodians: Interactive Brokers Canada Inc.; Interactive Brokers Hong Kong Limited; Interactive Brokers Securities Japan, Inc.; Interactive Brokers (U.K.) Limited; Timber Hill Europe AG; ABN Amro Clearing Singapore Pte. Ltd.; ABN Amro Clearing Sydney Pty Ltd.; BBVA Bancomer, S.A.; BNP Securities Services, Milan Branch; BMO Harris Bank N.A.; Citibank International plc; Euroclear Bank S.A./N.V.; Shinhan Securities Co., Ltd.; Skandinaviska Enskilda Banken AB.
3. IB acts as agent or riskless principal in foreign currency exchange transactions. Such transactions are executed against an IB affiliate or a third party, which acts as principal in such transactions and may have a long or short position and may have profited or lost in connection with the transaction. Foreign currency exchange transactions executed by Customer through IB are not regulated or overseen by the SEC or the CFTC.
4. Trades marked with the exchange indicator of TMBR were effected by IB as agent through a market making affiliate, which acted as principal in the transaction and may have a long or short position in the security and may have profited or lost in connection with the transaction.
5. All VWAP trades are effected pursuant to an average price formula based on a reference price provided by a third-party data provider. Additional information and reference prices are available upon request. IB, as agent, effects VWAP transactions through a market making affiliate, which acts as principal in such transactions and may have a long or short position in the security and may have profited or lost in connection with the transaction.
6. IB accepts liquidity rebates or other order flow payments from Alternative Trading Systems, market makers and exchanges for certain orders in stocks. IB receives payment for some option orders pursuant to exchange-mandated marketing fee programs or other arrangements. To the extent permissible under exchange rules, IB may direct customer option orders for execution against its market making affiliate Timber Hill LLC, which acts as principal and may earn a profit or incur a loss. The source and nature of any compensation received by IB in connection with any transaction is available upon written request of the customer. For further information, check the IB website and the Order Routing and Payment for Order Flow Disclosure provided when you opened your account and annually or email help@interactivebrokers.com.
7. For security futures trades, if not already indicated on this statement, information about the time of any transaction, the identity of the counterparty to the transaction, and whether IB is acting as agent or principal, as agent for the counterparty, as agent for both parties to the contract, or as principal, and if acting as principal, whether the transaction was a block transaction or an exchange for physicals transaction, will be available upon written request of the customer.
8. Customer is requested to promptly advise GWM GROUP INC of any material change in Customer's investment objectives or financial situation.
9. Interactive Brokers LLC, member Securities Investor Protection Corporation (SIPC), provides execution, clearing and carrying services for your account pursuant to an agreement with GWM GROUP INC.
10. A financial statement of Interactive Brokers LLC is available for your personal inspection at www.interactivebrokers.com or at its offices, or a copy of it will be mailed upon your written request.
11. For trades executed on either the Australian Stock Exchange Ltd ("ASX") or Chi-X Australia Pty Ltd ("Chi-X"), this confirmation is issued subject to: (i) the directions, decisions and requirements of the Market Operator, the relevant Market Integrity Rules, the relevant Market Operating Rules, the Clearing Rules and where relevant, the Settlement Rules; (ii) the customs and usages of the relevant Market; and (iii) the correction of errors and omissions. Interactive Brokers LLC (ARBN: 091191141, AFSL: 245574, Participant on Chi-X Australia)("IB") is not a participant on the ASX, and will route orders to the ASX through its affiliate, Timber Hill Australia Pty Ltd (ABN 25079993534, AFSL: 244380, Participant on the ASX)("THA") who executes such orders. Your ASX and Chi-x Australia trades will be cleared through ABN Amro Clearing Sydney Pty Ltd, an ACH participant. If your transaction was a crossing transaction, IB may have either acted on behalf of (i) both the buyer and seller of this transaction, or (ii) on behalf of the buyer or seller on one side of the transaction and act as Principal on the other side. Under the Corporations Act 2001, where IB enters into an exchange traded derivatives on a customer's behalf, IB is regarded as having issued the derivative to the customer.
12. For All Options Trades Executed on the Stock Exchange of Hong Kong ("SEHK"): (a) Options can involve a high degree of risk and may not be

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13. Deposits held away from Interactive Brokers LLC may not qualify under SIPC protection.

SIPC Member

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