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Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation

OMB No 1545-0052

2014

Department of the Treasury
Internal Revenue ServiceDo not enter social security numbers on this form as it may be made public.
Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

Open to Public Inspection

For calendar year 2014 or tax year beginning OCT 1, 2014, and ending SEP 30, 2015

Name of foundation
PROTEUS FOUNDATION
C/O YOUNT, HYDE & BARBOUR, P.C.

Number and street (or P.O. box number if mail is not delivered to street address) Room/suite
P.O. BOX 2560

City or town, state or province, country, and ZIP or foreign postal code
WINCHESTER, VA 22604

G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity
☐ Final return ☐ Amended return
☐ Address change ☐ Name change

H Check type of organization: ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col (c), line 16)
\$ 8,431,436. (Part I, column (d) must be on cash basis.)

J Accounting method: ☐ Cash ☒ Accrual
☐ Other (specify) _____

A Employer identification number
54-2013543

B Telephone number
540-662-3417

C If exemption application is pending, check here ☐

D 1. Foreign organizations, check here ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ☐

E If private foundation status was terminated under section 507(b)(1)(A), check here ☐

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants, etc., received			N/A	
2	Check ☒ if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments				
4	Dividends and interest from securities	262,800.	262,800.		STATEMENT 1
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	544,392.			
b	Gross sales price for all assets on line 6a	16,970,677.			
7	Capital gain net income (from Part IV, line 2)		544,392.		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less: Cost of goods sold				
c	Gross profit or (loss)				
11	Other income	-3,834.	-3,834.		STATEMENT 2
12	Total. Add lines 1 through 11	803,358.	803,358.		
13	Compensation of officers, directors, trustees, etc.	0.	0.		0.
14	Other employee salaries and wages				
15	Pension plans, employee benefits				
16a	Legal fees				
b	Accounting fees	12,945.	0.		0.
c	Other professional fees	121,230.	121,230.		0.
17	Interest				
18	Taxes	11,922.	5,153.		0.
19	Depreciation and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses	76.	76.		0.
24	Total operating and administrative expenses. Add lines 13 through 23	146,173.	126,459.		0.
25	Contributions, gifts, grants paid	472,095.			472,095.
26	Total expenses and disbursements. Add lines 24 and 25	618,268.	126,459.		472,095.
27	Subtract line 26 from line 12:				
a	Excess of revenue over expenses and disbursements	185,090.			
b	Net investment income (if negative, enter -0-)		676,899.		
c	Adjusted net income (if negative, enter -0-)			N/A	

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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	230,113.	212,602.	212,602.
	2 Savings and temporary cash investments	642,851.	997,593.	997,593.
	3 Accounts receivable ▶			
	Less: allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less: allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less: allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock			
	c Investments - corporate bonds			
	11 Investments - land, buildings, and equipment, basis ▶			
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other	STMT 7 7,447,736.	7,297,518.	7,221,241.	
14 Land, buildings, and equipment: basis ▶	12,571.			
Less: accumulated depreciation	STMT 8 ▶ 12,571.			
15 Other assets (describe ▶)	STATEMENT 9) 274.	0.	0.	
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)	8,320,974.	8,507,713.	8,431,436.	
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶)	STATEMENT 10) 0.	1,649.	
	23 Total liabilities (add lines 17 through 22)	0.	1,649.	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	0.	0.	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29 Retained earnings, accumulated income, endowment, or other funds	8,320,974.	8,506,064.	
30 Total net assets or fund balances	8,320,974.	8,506,064.		
31 Total liabilities and net assets/fund balances	8,320,974.	8,507,713.		

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	8,320,974.
2 Enter amount from Part I, line 27a	2	185,090.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	8,506,064.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	8,506,064.

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a CS - SEE ATTACHED		VARIOUS	06/01/15
b CS - SEE ATTACHED		VARIOUS	06/01/15
c CS - SEE ATTACHED		VARIOUS	06/01/15
d CS - SEE ATTACHED		VARIOUS	06/01/15
e PASS THROUGH LTCG FROM KKR & CO LP		VARIOUS	06/01/15

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 15,139,895.		14,882,569.	257,326.
b 1,261.		1,227.	34.
c 1,791,266.		1,515,468.	275,798.
d 37,160.		27,021.	10,139.
e 1,095.			1,095.

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			257,326.
b			34.
c			275,798.
d			10,139.
e			1,095.

2 Capital gain net income or (net capital loss)	2	544,392.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter -0- in Part I, line 8	3	N/A

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2013	519,914.	9,070,732.	.057318
2012	479,640.	8,867,137.	.054092
2011	470,000.	8,410,564.	.055882
2010	400,025.	8,859,028.	.045155
2009	444,221.	8,629,078.	.051480

2 Total of line 1, column (d)	2	.263927
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	.052785
4 Enter the net value of noncharitable-use assets for 2014 from Part X, line 5	4	8,743,507.
5 Multiply line 4 by line 3	5	461,526.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	6,769.
7 Add lines 5 and 6	7	468,295.
8 Enter qualifying distributions from Part XII, line 4	8	472,095.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

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Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	6,769.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	0.
3 Add lines 1 and 2		3	6,769.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	6,769.
6 Credits/Payments:			
a 2014 estimated tax payments and 2013 overpayment credited to 2014	6a	5,120.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	5,120.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	1,649.	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be: Credited to 2015 estimated tax ☐ Refunded ☐	11		

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>VA</u>		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2014 or the taxable year beginning in 2014 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► CELIA W. RUTT Telephone no. ► 540-662-3417 Located at ► C/O YHB, P.O. BOX 2560, WINCHESTER, VA ZIP+4 ► 22604			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16	At any time during calendar year 2014, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114, (formerly TD F 90-22.1). If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

		Yes	No
1a	During the year did the foundation (either directly or indirectly):		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2014?	1b	
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):	1c	X
a	At the end of tax year 2014, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2014? ☐ Yes ☒ No If "Yes," list the years ►		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	2b	
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ►		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☒ Yes ☐ No		
b	If "Yes," did it have excess business holdings in 2014 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2014.)	3b	X
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2014?	4b	X

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Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

5a During the year did the foundation pay or incur any amount to:

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

Organizations relying on a current notice regarding disaster assistance check here

☒

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

If "Yes" to 6b, file Form 8870

6b

X

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
JAMES P. RUTT	DIRECTOR			
C/O YHB / P.O. BOX 2560				
WINCHESTER, VA 22604	5.00	0.	0.	0.
CELIA W. RUTT	DIRECTOR			
C/O YHB / P.O. BOX 2560				
WINCHESTER, VA 22604	10.00	0.	0.	0.
KATHLEEN L. RUTT	DIRECTOR			
C/O YHB / P.O. BOX 2560				
WINCHESTER, VA 22604	1.00	0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over \$50,000

0

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Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3** Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services

0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1	
SEE STATEMENT 11	0.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	0.

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Part X**Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	7,768,833.
b	Average of monthly cash balances	1b	1,107,824.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	8,876,657.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	8,876,657.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	133,150.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	8,743,507.
6	Minimum investment return. Enter 5% of line 5	6	437,175.

Part XI**Distributable Amount** (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1	437,175.
2a	Tax on investment income for 2014 from Part VI, line 5	2a	6,769.
b	Income tax for 2014. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	6,769.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	430,406.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	430,406.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	430,406.

Part XII**Qualifying Distributions** (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	472,095.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	472,095.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	6,769.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	465,326.

Note The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2013	(c) 2013	(d) 2014
1 Distributable amount for 2014 from Part XI, line 7				430,406.
2 Undistributed income, if any, as of the end of 2014				
a Enter amount for 2013 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2014:				
a From 2009	18,325.			
b From 2010				
c From 2011	54,077.			
d From 2012	47,003.			
e From 2013	76,549.			
f Total of lines 3a through e	195,954.			
4 Qualifying distributions for 2014 from Part XII, line 4: ▶ \$	472,095.			
a Applied to 2013, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2014 distributable amount				430,406.
e Remaining amount distributed out of corpus	41,689.			
5 Excess distributions carryover applied to 2014 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:	237,643.			
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2013. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2014. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2015				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2009 not applied on line 5 or line 7	18,325.			
9 Excess distributions carryover to 2015. Subtract lines 7 and 8 from line 6a	219,318.			
10 Analysis of line 9:				
a Excess from 2010				
b Excess from 2011	54,077.			
c Excess from 2012	47,003.			
d Excess from 2013	76,549.			
e Excess from 2014	41,689.			

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11-24-14

Form 990-PF (2014)

Page 10

N/A

- (4) Gross investment income**

[illegible]

2014.05000 PROTEUS FOUNDATION C/O YOUN 37204001

PROTEUS FOUNDATION

Form 990-PF (2014)

C/O YOUNT, HYDE & BARBOUR, P.C.

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Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
AMERICAN RED CROSS - CENTRAL VIRGINIA CHAPTER 1105 ROSE HILL DRIVE CHARLOTTESVILLE, VA 22903	NONE	PUBLIC CHARITY	SUPPORT DISASTER RELIEF	5,000.
AMERICAN SHAKESPEARE CENTER 20 SOUTH NEW STREET, 4TH FLOOR STAUNTON, VA 24401	NONE	PUBLIC CHARITY	SUPPORT THEATRES AND EDUCATIONAL PROGRAMS	25,000.
COMMUNITY FOUNDATION OF CENTRAL BLUE RIDGE - PROJECT GROWS P.O. BOX 815 STAUNTON, VA 24402	NONE	PUBLIC CHARITY	PROMOTE CONSERVATION PROGRAMS	25,000.
ELECTRONIC FRONTIER FOUNDATION 815 EDDY STREET SAN FRANCISCO, CA 94109	NONE	PUBLIC CHARITY	SUPPORT DIGITAL FREEDOM	25,000.
FREEDOM FROM RELIGION FOUNDATION P.O. BOX 750 MADISON, WI 53701	NONE	PUBLIC CHARITY	SUPPORT FREEDOM FROM RELIGIOUS OPRESSION	25,000.
Total SEE CONTINUATION SHEET(S) ▶ 3a				472,095.
b Approved for future payment				
NONE				
Total ▶ 3b				0.

Part XVII

Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

- | | | Yes | No |
|----------|--|--------------|----------|
| 1 | Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of: | | |
| | (1) Cash | 1a(1) | X |
| | (2) Other assets | 1a(2) | X |
| b | Other transactions: | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | X |
| | (4) Reimbursement arrangements | 1b(4) | X |
| | (5) Loans or loan guarantees | 1b(5) | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | X |
| d | If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | | |

[illegible]

- 2a** Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

- b** If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

**Sign
Here**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of officer or trustee

Date _____

Title

1/25/14

May the IRS discuss this return with the preparer shown below (see instr)?

☒ Yes ☐ No**Paid
Preparer
Use Only**

Print/Type preparer's name

GREGORY S. CRAWFORD,
CPA

Preparer's signature



Date _____

12/31/2015

Check ☐ self-employed

PTIN

P00357091

Firm's name ► **YOUNT, HYDE & BARBOUR, P.C.**

Firm's EIN ► 54-1149263

Firm's address ► P.O. BOX 2560

WINCHESTER, VA 22604-1760

Phone no. 540-662-3417

Form **990-PF** (2014)

PROTEUS FOUNDATION
C/O YOUNT, HYDE & BARBOUR, P.C.

54-2013543

Part XV Supplementary Information

3 Grants and Contributions Paid During the Year (Continuation)

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
HEIFETZ MUSIC INSTITUTE 107 E BEVERLY STREET STAUNTON, VA 24401	NONE	PUBLIC CHARITY	SUPPORT MUSIC EDUCATION	5,000.
HIGHLAND COUNTY PUBLIC LIBRARY P.O. BOX 519 MONTEREY, VA 24465	NONE	PUBLIC CHARITY	SUPPORT RURAL LIBRARY	10,000.
HIGHLAND COUNTY VOLUNTEER RESCUE SQUAD, INC. P.O. BOX 268 MONTEREY, VA 24465	NONE	PUBLIC CHARITY	SUPPORT RESCUE EFFORTS	5,000.
HIGHLAND MEDICAL CENTER, INC. P.O. BOX 490 MONTEREY, VA 24465	NONE	PUBLIC HOSPITALS	SUPPORT COUNTY HEALTH CARE	5,000.
HISTORIC STAUNTON FOUNDATION 20 SOUTH NEW STREET STAUNTON, VA 24401	NONE	PUBLIC CHARITY	SUPPORT HISTORIC RESOURCES	10,000.
HUMANITY PLUS / OPEN COG 5042 WILSHIRE BLVD SUITE 14334 LOS ANGELES, CA 90036	NONE	PUBLIC CHARITY		137,095.
INSTITUTE FOR JUSTICE 901 N. GLEBE ROAD, SUITE 900 ARLINGTON, VA 22203	NONE	PUBLIC CHARITY	SUPPORT LEGAL RIGHTS	25,000.
MCDOWELL VOLUNTEER FIRE COMPANY 102 BULLPASTURE RIVER ROAD MCDOWELL, VA 24458	NONE	PUBLIC CHARITY	SUPPORT FIRE AND RESCUE EFFORTS	5,000.
NEW MEXICO SCHOOL FOR ARTS 275 EAST ALAMEDA SANTA FE, NM 87501	NONE	PUBLIC CHARITY	SUPPORT PUBLIC EDUCATION	15,000.
SANTA FE INSTITUTE 1399 HYDE PARK ROAD SANTA FE, NM 87501	NONE	PUBLIC CHARITY	FUND INTERDISCIPLINARY SCIENTIFIC RESEARCH	60,000.
Total from continuation sheets				367,095.

54-2013543

3 Grants and Contributions Paid During the Year (Continuation)**Total from continuation sheets**

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	1
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
CREDIT SUISSE	262,690.	0.	262,690.	262,690.	
KKR PARTNERSHIP	110.	0.	110.	110.	
TO PART I, LINE 4	262,800.	0.	262,800.	262,800.	

FORM 990-PF	OTHER INCOME	STATEMENT	2
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
INCOME FROM ALLEGHANY HIGHLANDS AGRICULTURAL CENTER LLC PARTNERSHIP INCOME	-3,985. 151.	-3,985. 151.	
TOTAL TO FORM 990-PF, PART I, LINE 11	-3,834.	-3,834.	

FORM 990-PF	ACCOUNTING FEES	STATEMENT	3
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	12,945.	0.		0.
TO FORM 990-PF, PG 1, LN 16B	12,945.	0.		0.

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT	4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INVESTMENT FEES	121,230.	121,230.		0.	
TO FORM 990-PF, PG 1, LN 16C	121,230.	121,230.		0.	

FORM 990-PF	TAXES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FOREIGN TAXES ON DIVIDENDS	5,153.	5,153.		0.	
FEDERAL EXCISE TAX	6,769.	0.		0.	
TO FORM 990-PF, PG 1, LN 18	11,922.	5,153.		0.	

FORM 990-PF	OTHER EXPENSES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
MISCELLANEOUS PASSTHROUGH EXPENSES	76.	76.		0.	
TO FORM 990-PF, PG 1, LN 23	76.	76.		0.	

FORM 990-PF	OTHER INVESTMENTS		STATEMENT	7
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE	
CREDIT SUISSE EQUITIES	COST	3,253,208.	3,221,935.	
CREDIT SUISSE MUTUAL FUNDS	COST	2,495,643.	2,381,522.	
CREDIT SUISSE EXCHANGE-TRADED PRODUCTS	COST	488,311.	424,731.	
CREDIT SUISSE HEDGE FUNDS	COST	1,000,000.	1,132,697.	
ALLEGHANY HIGHLANDS AG CENTER LLC	COST	31,280.	31,280.	

KKR & CO LP	COST	29,076.	29,076.
TOTAL TO FORM 990-PF, PART II, LINE 13		7,297,518.	7,221,241.

FORM 990-PF	DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT	STATEMENT	8
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DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
COMPUTER HARDWARE	10,626.	10,626.	0.
COMPUTER	1,945.	1,945.	0.
TOTAL TO FM 990-PF, PART II, LN 14	12,571.	12,571.	0.

FORM 990-PF	OTHER ASSETS	STATEMENT	9
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DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
ACCRUED FEDERAL TAXES	274.	0.	0.
TO FORM 990-PF, PART II, LINE 15	274.	0.	0.

FORM 990-PF	OTHER LIABILITIES	STATEMENT	10
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DESCRIPTION	BOY AMOUNT	EOY AMOUNT
ACCRUED FEDERAL TAXES	0.	1,649.
TOTAL TO FORM 990-PF, PART II, LINE 22	0.	1,649.

FORM 990-PF	SUMMARY OF DIRECT CHARITABLE ACTIVITIES	STATEMENT	11
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ACTIVITY ONE

TO SUPPORT LOCAL CHARITIES IN HIGHLAND COUNTY, VIRGINIA AND STAUNTON, VIRGINIA. TO PROMOTE CONSERVATION PROGRAMS AND ACTIVITIES. COMPUTER PROGRAMMING IN SUPPORT OF ACADEMIC RESEARCH IN THE AREA OF COMPLEX ADAPTIVE SYSTEMS. ONCE COMPLETE, PROTEUS PLANS TO PUBLISH SCIENTIFIC PAPERS ON THESE FINDINGS.

EXPENSES

TO FORM 990-PF, PART IX-A, LINE 1

0.

FORM 990-PF	PART XV - LINE 1A	STATEMENT	12
	LIST OF FOUNDATION MANAGERS		

NAME OF MANAGER

JAMES P. RUTT

CELIA W. RUTT

KATHLEEN L. RUTT

PROTEUS FOUNDATION
54-2013543
10/12/2014-9/30/2015 TAX RETURN

1 OF 19

Realized Gain/Loss

All Values are in USD

Description

Description	Quantity	Opening Date	Opening Cost	Closing Date	Closing Cost	Covered/ Non-covered	Disallowed	RGL	RGL %	Term
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	40 218	09/18/2014	542 54	10/29/2014	530 32	Covered	0 00	-3 22	-0 56% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	40 351	09/18/2014	544 74	10/29/2014	541 11	Covered	0 00	-3 63	-0 67% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	38 134	07/18/2014	518 82	10/29/2014	511 38	Covered	0 00	-7 44	-1 40% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	35 098	06/17/2014	477 33	10/29/2014	470 66	Covered	0 00	-6 67	-1 40% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	36 488	05/18/2014	532 30	10/29/2014	529 53	Covered	0 00	-2 77	-0 52% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	42 963	04/18/2014	573 98	10/29/2014	578 13	Covered	0 00	4 15	0 72% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	49 142	03/18/2014	548 18	10/29/2014	558 06	Covered	0 00	9 88	1 80% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	43 711	02/18/2014	577 42	10/29/2014	588 16	Covered	0 00	10 74	1 51% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	62 686	01/18/2014	841 91	10/29/2014	840 68	Covered	0 00	-1 23	-0 15% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	209 895	12/17/2013	2 812 01	10/29/2014	2 812 01	Covered	0 00	0 00	0 00% SHORT	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	61 267	11/18/2013	824 65	10/29/2014	821 59	Covered	0 00	-3 06	-0 37% SHORT	
BLACKROCK GLOBAL LONG/SHORT CREDIT FUND INSTITUTIONAL CLASS	24 555	06/30/2014	269 86	10/29/2014	267 41	Covered	0 00	-2 45	-0 91% SHORT	
BLACKROCK GLOBAL LONG/SHORT CREDIT FUND INSTITUTIONAL CLASS	23 068	05/30/2014	252 92	10/29/2014	251 54	Covered	0 00	-1 38	-0 55% SHORT	
BLACKROCK GLOBAL LONG/SHORT CREDIT FUND INSTITUTIONAL CLASS	22 544	04/30/2014	246 41	10/29/2014	245 50	Covered	0 00	-0 91	-0 37% SHORT	
BLACKROCK GLOBAL LONG/SHORT CREDIT FUND INSTITUTIONAL CLASS	18 151	03/31/2014	175 86	10/29/2014	175 88	Covered	0 00	0 02	0 00% SHORT	
BLACKROCK GLOBAL LONG/SHORT CREDIT FUND INSTITUTIONAL CLASS	18 268 282	03/07/2014	200 000 00	10/29/2014	199 268 07	Covered	0 00	-731 93	-0 37% SHORT	
PROSHARES TR PROSHARES ULTRA MIDCAP400	216 00	11/18/2014	19 347 70	11/28/2014	15 869 52	Covered	0 00	-3 478 18	-17 98% SHORT	
PROSHARES TR PROSHARES ULTRA MIDCAP400	18 00	11/18/2014	1 332 05	11/28/2014	1 175 52	Covered	0 00	-156 53	-11 75% SHORT	
PROSHARES TR PROSHARES ULTRA MIDCAP400	248 00	11/18/2014	22 527 10	11/28/2014	21 747 12	Covered	-3 747 12	-555 13	-2 48% SHORT	
PROSHARES TR PROSHARES ULTRA MIDCAP400	18 00	11/18/2014	1 332 05	11/28/2014	1 175 52	Covered	-178 45	0 00	0 00% SHORT	
PROSHARES TR PROSHARES ULTRA S&P500	133 00	11/18/2014	10 121 14	11/28/2014	9 378 46	Covered	0 00	-376 46	-2 23% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	184 00	11/18/2014	20 002 99	11/28/2014	18 298 78	Covered	0 00	-235 79	-0 89% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	177 00	11/18/2014	20 002 99	11/28/2014	18 298 78	Covered	0 00	-235 79	-0 89% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	131 00	11/18/2014	12 907 31	11/28/2014	10 008 36	Covered	0 00	-3 898 95	-17 02% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	5 00	11/18/2014	840 19	11/28/2014	725 51	Covered	0 00	-114 68	-13 65% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	655 00	11/18/2014	106 303 37	11/28/2014	95 041 81	Covered	0 00	-11 261 56	-10 56% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	177 00	11/18/2014	28 442 29	11/28/2014	25 863 05	Covered	-2 759 24	0 00	0 00% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	131 00	11/18/2014	23 075 17	11/28/2014	19 008 36	Covered	-4 066 81	0 00	0 00% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	5 00	11/18/2014	840 19	11/28/2014	725 51	Covered	-121 09	0 00	0 00% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	832 00	11/18/2014	136 065 74	11/28/2014	120 724 86	Covered	-15 370 88	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	21 00	11/18/2014	4 342 27	11/28/2014	4 301 35	Covered	0 00	-40 92	-1 33% SHORT	
ISHARES TR CORE S&P 500 ETF	24 00	11/18/2014	5 064 51	11/28/2014	5 018 70	Covered	0 00	-45 81	-1 49% SHORT	
ISHARES TR CORE S&P 500 ETF	3 00	11/18/2014	682 00	11/28/2014	627 34	Covered	0 00	-54 66	-8 17% SHORT	
ISHARES TR CORE S&P 500 ETF	722 00	11/18/2014	150 558 65	11/28/2014	150 679 15	Covered	0 00	422 50	0 28% SHORT	
ISHARES TR CORE S&P 500 ETF	24 00	11/18/2014	5 150 63	11/28/2014	5 018 70	Covered	-131 93	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	3 00	11/18/2014	682 00	11/28/2014	627 34	Covered	-54 66	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	79 00	10/1/2014	15 528 89	11/28/2014	16 519 88	Covered	0 00	992 99	6 40% SHORT	
ISHARES TR CORE S&P 500 ETF	722 00	10/1/2014	152 244 75	11/28/2014	150 679 15	Covered	-1 265 60	0 00	0 00% SHORT	
DIREXION SHS ETF TR DAILY S&P 500 BULL 2X SHS NEW	151 00	10/1/2014	10 076 09	11/28/2014	21 471 29	Covered	0 00	2 395 20	12 56% SHORT	
PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	44 00	10/18/2014	2 574 50	11/18/2014	2 412 91	Covered	0 00	-161 59	-6 28% SHORT	
PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	82 00	10/18/2014	4 664 77	11/18/2014	4 406 77	Covered	0 00	-258 00	-8 60% SHORT	
PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	736 00	10/18/2014	43 514 08	11/18/2014	40 361 28	Covered	0 00	-3 153 70	-7 25% SHORT	
ISHARES TR BARCLAYS 1-3 YR TREAS BD ETF	2 139 00	10/18/2014	181 822 50	11/18/2014	181 079 62	Covered	0 00	-542 88	-0 30% SHORT	
ISHARES TR BARCLAYS 1-3 YR TREAS BD ETF	1 378 00	10/18/2014	117 051 11	11/18/2014	116 856 24	Covered	0 00	-394 87	-0 34% SHORT	
ISHARES TR BARCLAYS 1-3 YR TREAS BD ETF	225 00	10/1/2014	19 031 36	11/18/2014	19 047 84	Covered	0 00	16 28	0 09% SHORT	
DIREXION SHS ETF TR DAILY S&P 500 BULL 2X SHS NEW	0 886 87	10/1/2014	84 23	11/18/2014	83 12	Covered	0 00	-11 15	-10 55% SHORT	
PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	23 00	10/18/2014	1 359 84	11/18/2014	1 250 97	Covered	0 00	-108 87	-8 01% SHORT	
PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	274 00	10/1/2014	15 502 70	11/18/2014	14 902 80	Covered	-59 90	-503 57	-3 25% SHORT	
PROSHARES TR PROSHARES ULTRA 7-10 YR TRES	82 00	10/1/2014	4 506 21	11/18/2014	4 450 98	Covered	-55 23	0 00	0 00% SHORT	
ISHARES TR BARCLAYS 1-3 YR TREAS BD ETF	369 00	10/1/2014	31 211 42	11/18/2014	31 221 48	Covered	0 00	10 04	0 03% SHORT	
ISHARES TR BARCLAYS 1-3 YR TREAS BD ETF	1 378 00	10/1/2014	116 639 15	11/18/2014	116 593 60	Covered	-45 55	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	24 00	10/1/2014	5 060 77	11/18/2014	4 872 72	Covered	-188 05	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	3 00	10/1/2014	677 79	11/18/2014	600 06	Covered	-77 73	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	26 00	09/18/2014	5 837 49	11/18/2014	5 887 86	Covered	0 00	50 37	0 86% SHORT	
PROSHARES TR PROSHARES ULTRA MIDCAP400	549 00	09/18/2014	43 449 61	10/18/2014	32 374 92	Covered	-5 002 77	-6 071 92	-13 97% SHORT	
PROSHARES TR PROSHARES ULTRA MIDCAP400	18 00	09/18/2014	1 185 18	10/18/2014	943 53	Covered	-221 65	0 00	0 00% SHORT	
PROSHARES TR PROSHARES ULTRA S&P500	318 00	09/18/2014	38 270 00	10/18/2014	33 001 44	Covered	-5 268 56	-13 25% SHORT		
ISHARES TR CORE S&P MID-CAP ETF	131 00	09/18/2014	21 443 49	10/18/2014	18 995 84	Covered	-4 444 85	0 00	0 00% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	5 00	09/18/2014	784 32	10/18/2014	648 80	Covered	-135 52	0 00	0 00% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	963 00	09/18/2014	145 529 53	10/18/2014	124 959 48	Covered	-20 570 07	0 00	0 00% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	5 00	09/18/2014	721 47	10/18/2014	648 80	Covered	-72 67	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	746 00	09/18/2014	150 164 37	10/18/2014	139 479 70	Covered	-10 684 67	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	3 00	09/18/2014	649 07	10/18/2014	580 91	Covered	-68 16	0 00	0 00% SHORT	
ISHARES TR CORE S&P 500 ETF	3 00	09/18/2014	608 10	10/18/2014	580 91	Covered	-27 19	0 00	0 00% SHORT	
PROSHARES TR PROSHARES ULTRA RUSSELL2000	687 00	09/02/2014	59 885 40	10/01/2014	51 075 29	Covered	0 00	-8 500 11	-14 40% SHORT	
PROSHARES TR PROSHARES ULTRA MIDCAP400	802 00	09/02/2014	58 404 52	10/01/2014	51 701 17	Covered	-4 588 70	-2 114 65	-3 62% SHORT	
ISHARES TR RUSSELL 2000 ETF	1 192 00	09/02/2014	139 880 44	10/01/2014	128 958 44	Covered	0 00	-10 922 00	-7 88% SHORT	
ISHARES TR CORE S&P MID-CAP ETF	963 00	09/02/2014	138 955 03	10/01/2014	130 489 58	Covered	-8 465 45	0 00	0 00% SHORT	
WISDOMTREE TR INDIA EARNINGS FD	273 00	08/28/2015	5 997 04	08/05/2015	6 085 21	Covered	0 00	88 17	1 47% SHORT	
WISDOMTREE TR INDIA EARNINGS FD	142 00	08/28/2015	3 174 52	08/05/2015	3 185 18	Covered	0 00	-4 33	-0 29% SHORT	
WISDOMTREE TR INDIA EARNINGS FD	86 00	08/28/2015	1 968 82	08/05/2015	1 918 95	Covered	0 00	-49 87	-4 06% SHORT	
WISDOMTREE TR INDIA EARNINGS FD	163 00	05/28/2015	3 759 75	08/05/2015	3 833 29	Covered	0 00	-73 54	-3 30% SHORT	
WISDOMTREE TR INDIA EARNINGS FD	36 00	05/28/2015	826 20	08/05/2015	802 44	Covered	0 00	-23 76	-2 89% SHORT	
WISDOMTREE TR INDIA EARNINGS FD	218 00	05/19/2015	5 003 38	08/05/2015	4 814 66	Covered	0 00	-188 72	-3 77% SHORT	
WISDOMTREE TR INDIA EARNINGS FD	15 00	05/19/2015	365 08	08/05/2015	334 35	Covered	0 00	-30 73	-6 42% SHORT	
WISDOMTREE TR INDIA EARNINGS FD	143 00	05/19/2015	3 471 79	08/05/2015	3 187 48	Covered	0 00	-284 31	-8 10% SHORT	
VIMPEL.COM LTD SPONSORED ADR ISINRU592719A1000	292 00	07/31/2015	1 756 63	08/05/2015	1 691 13	Covered	0 00	-65 50	-3 73% SHORT	
VIMPEL.COM LTD SPONSORED ADR ISINRU592719A1000	313 00	07/31/2015	1 957 23	08/05/2015	1 812 78	Covered	0 00	-144 47	-7 38% SHORT	
VIMPEL.COM LTD SPONSORED ADR ISINRU592719A1000	369 00	06/04/2015	2 224 30	08/05/2015	2 137 08	Covered	0 00	-87 22	-0 82% SHORT	
VIMPEL.COM LTD SPONSORED ADR ISINRU592719A1000	309 00	05/18/2015	1 961 01	08/05/2015	1 812 78	Covered	-148 23	0 00	0 00% SHORT	
MARKET VECTORS ETF TR ISRAEL ETF	236 00	07/27/2015	7 839 07	08/05/2015	7 920 58	Covered	0 00	80 87	1 03% SHORT	
MARKET VECTORS ETF TR VIETNAM ETF	80 00	07/27/2015	1 288 18	08/05/2015	1 077 01	Covered	0 00	-211 17	-16 39% SHORT	
MARKET VECTORS ETF TR VIETNAM ETF	80 00	06/04/2015	1 069 12	08/05/2015	1 436 02	Covered	-174 83	-58 27	-3 49% SHORT	
JD COM INC SPONS ADR REPSTG COM CL A	38 00	07/17/2015	1 333 05	08/05/2015	1 315 18	Covered	0 00	-17 87	-1 34% SHORT	
ISHARES INC MSCI RUSSIA CAPPED ETF	89 00	07/29/2015	960 62	08/05/2015	878 30	Covered	0 00	-82 32	-9 34% SHORT	
ISHARES INC MSCI RUSSIA CAPPED ETF	58 00	07/29/2015	864 73	08/05/2015	736 01	Covered	0 00	-128 72	-14 82% SHORT	
ISHARES INC MSCI RUSSIA CAPPED ETF	23 00	07/29/2015	341 76	08/05/2015	292 10	Covered	0 00	-49 66	-14 53% SHORT	
ISHARES INC MSCI RUSSIA CAPPED ETF	191 00	07/29/2015	2 803 67	08/05/2015	2 425 72	Covered	0 00	-377 95	-13 48% SHORT	
ISHARES TR MSCI CHINA ETF	80 00	07/13/2015	4 642 55	08/05/2015	3 980 10	Covered	0 00	-662 36	-14 27% SHORT	
ISHARES TR MSCI CHINA ETF	40 00	07/13/2015	2 555 32	08/05/2015	1 990 10	Covered	0 00	-565 22	-22 12% SHORT	
ISHARES TR MSCI CHINA ETF	84 00	07/13/2015	4 926 71	08/05/2015	4 179 20	Covered	0 00	-747 51	-15 17% SHORT	
ISHARES TR MSCI CHINA ETF	111 00	07/13/2015	6 086 92	08/05/2015	5 522 52	Covered	0 00	-564 40	-9 27% SHORT	
ISHARES TR MSCI CHINA ETF										

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ISHARES INC MSCI TAIWAN ETF	314.00	04/15/2015	5,177.93	08/05/2015	4,540.47	Covered	0.00	-637.46	-12.31%	SHORT
ISHARES INC MSCI TAIWAN ETF	337.00	04/13/2015	5,805.26	08/05/2015	4,873.05	Covered	0.00	-732.21	-13.06%	SHORT
ISHARES INC MSCI TAIWAN ETF	243.00	07/28/2015	3,683.93	08/05/2015	3,513.82	Covered	0.00	-170.11	-4.82%	SHORT
ISHARES INC MSCI TAIWAN ETF	105.00	07/28/2015	1,623.06	08/05/2015	1,516.31	Covered	0.00	-104.75	-6.45%	SHORT
ISHARES INC MSCI TAIWAN ETF	380.00	07/13/2015	6,205.71	08/05/2015	5,494.84	Covered	0.00	-710.87	-11.46%	SHORT
ISHARES INC MSCI TAIWAN ETF	43.00	07/13/2015	705.33	08/05/2015	621.78	Covered	0.00	-83.55	-11.85%	SHORT
ISHARES INC MSCI TAIWAN ETF	89.00	07/13/2015	1,456.84	08/05/2015	1,286.95	Covered	0.00	-172.89	-11.84%	SHORT
ISHARES INC MSCI TAIWAN ETF	135.00	06/15/2015	2,238.67	08/05/2015	1,952.11	Covered	0.00	-284.56	-12.72%	SHORT
ISHARES INC MSCI TAIWAN ETF	24.00	04/13/2015	403.23	08/05/2015	347.04	Covered	0.00	-56.19	-13.93%	SHORT
ISHARES INC MSCI TURKEY ETF	41.00	08/03/2015	2,316.40	08/05/2015	1,690.85	Covered	0.00	-625.55	-27.01%	SHORT
ISHARES INC MSCI TURKEY ETF	11.00	08/03/2015	904.43	08/05/2015	453.64	Covered	0.00	-150.79	-24.65%	SHORT
ISHARES INC MSCI TURKEY ETF	1.00	08/03/2015	52.41	08/05/2015	41.24	Covered	0.00	-11.17	-21.31%	SHORT
ISHARES INC MSCI TURKEY ETF	9.00	08/03/2015	443.01	08/05/2015	371.16	Covered	0.00	-71.85	-16.22%	SHORT
ISHARES INC MSCI TURKEY ETF	6.00	06/11/2015	326.47	08/05/2015	247.44	Covered	0.00	-79.03	-24.21%	SHORT
ISHARES INC MSCI TURKEY ETF	69.00	06/03/2015	3,885.92	08/05/2015	2,845.57	Covered	-618.18	-422.17	-10.86%	SHORT
ISHARES INC MSCI TURKEY ETF	11.00	06/03/2015	602.45	08/05/2015	453.84	Covered	-148.61	0.00	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	1.00	06/03/2015	52.23	08/05/2015	41.24	Covered	-10.99	0.00	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	9.00	06/03/2015	441.36	08/05/2015	371.16	Covered	-70.23	0.00	0.00%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	12.00	06/11/2015	549.00	08/05/2015	422.52	Covered	0.00	-126.48	-23.04%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	38.00	06/11/2015	1,671.03	08/05/2015	1,337.96	Covered	0.00	-333.04	-19.93%	SHORT
ISHARES INC MSCI ISRAEL CAPPED ETF	50.00	07/24/2015	2,640.00	08/05/2015	2,263.94	Covered	0.00	-123.94	-4.69%	SHORT
ISHARES INC MSCI ISRAEL CAPPED ETF	150.00	07/17/2015	7,993.50	08/05/2015	8,291.84	Covered	0.00	298.34	3.73%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	31.00	06/25/2015	635.28	08/05/2015	609.42	Covered	0.00	-135.88	-21.57%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	195.00	05/26/2015	5,250.30	08/05/2015	4,396.58	Covered	0.00	-850.71	-16.20%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	231.00	06/05/2015	5,490.87	08/05/2015	5,211.82	Covered	-33.82	-245.23	-4.47%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	410.00	06/01/2015	9,876.49	08/05/2015	9,250.42	Covered	-626.07	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	117.00	05/26/2015	2,837.24	08/05/2015	2,639.75	Covered	-197.49	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	20.00	05/26/2015	713.69	08/05/2015	654.30	Covered	-59.39	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	8.00	05/26/2015	213.28	08/05/2015	180.50	Covered	-32.78	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	05/26/2015	286.55	08/05/2015	225.62	Covered	-43.93	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	28.00	07/28/2015	673.34	08/05/2015	631.74	Covered	0.00	-41.60	-6.18%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	139.00	07/28/2015	3,387.01	08/05/2015	3,136.12	Covered	0.00	-250.89	-7.41%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	271.00	07/27/2015	6,570.63	08/05/2015	6,114.30	Covered	0.00	-456.33	-6.95%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	117.00	07/27/2015	2,855.68	08/05/2015	2,639.75	Covered	0.00	-215.93	-7.56%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	20.00	07/27/2015	718.26	08/05/2015	654.30	Covered	0.00	-63.96	-8.90%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	8.00	07/27/2015	214.54	08/05/2015	180.50	Covered	0.00	-34.04	-15.87%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	07/27/2015	271.13	08/05/2015	225.62	Covered	0.00	-45.51	-16.78%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	137.00	07/27/2015	6,055.51	08/05/2015	3,090.99	Covered	0.00	-514.52	-14.27%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	9.00	06/25/2015	212.82	08/05/2015	203.06	Covered	0.00	-4.56	-4.50%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	137.00	05/26/2015	3,583.92	08/05/2015	3,090.99	Covered	-492.93	0.00	0.00%	SHORT
CHINA MOBILE LTD SPON ADR S A ISINUS10641M090	43.00	07/17/2015	2,700.43	08/05/2015	2,785.54	Covered	0.00	85.11	3.15%	SHORT
CELEX S A B DE C V SPONSOR ADR NEW REP ORD PARTN CTF NEW FOI	353.00	06/26/2015	3,853.77	08/05/2015	2,846.24	Covered	-1,007.53	-26.14%	SHORT	
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	1.00	07/17/2015	248.80	08/05/2015	172.92	Covered	0.00	-75.87	-30.52%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	4.00	07/17/2015	962.49	08/05/2015	691.68	Covered	0.00	-270.81	-28.14%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	7.00	07/17/2015	1,678.24	08/05/2015	1,210.44	Covered	0.00	-467.80	-27.87%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	1.00	07/17/2015	243.04	08/05/2015	172.92	Covered	0.00	-70.12	-28.85%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	5.00	07/17/2015	1,188.18	08/05/2015	864.60	Covered	0.00	-323.58	-27.23%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	3.00	07/17/2015	727.99	08/05/2015	516.78	Covered	0.00	-209.23	-28.74%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	4.00	07/17/2015	961.85	08/05/2015	691.68	Covered	0.00	-269.97	-28.07%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	44.00	07/29/2015	645.87	08/03/2015	555.72	Covered	0.00	-90.15	-13.96%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	83.00	07/29/2015	875.62	08/03/2015	795.71	Covered	0.00	-79.91	-9.13%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	85.00	07/29/2015	1,100.18	08/03/2015	1,073.58	Covered	0.00	-26.60	-2.40%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	308.00	07/29/2015	4,105.49	08/03/2015	3,890.13	Covered	-48.25	-167.11	-4.07%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	58.00	07/29/2015	825.32	08/03/2015	732.58	Covered	-92.74	0.00	0.00%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	23.00	07/29/2015	326.13	08/03/2015	290.50	Covered	-35.63	0.00	0.00%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	235.00	07/29/2015	3,280.86	08/03/2015	2,988.12	Covered	-321.74	0.00	0.00%	SHORT
ISHARES INC MSCI MALAYSIA ETF ISINUS4042888305	649.00	07/02/2015	8,054.09	08/03/2015	7,755.81	Covered	-195.92	-102.58	-1.27%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	5.00	07/17/2015	1,202.06	08/03/2015	830.17	Covered	0.00	-362.89	-30.19%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	10.00	07/17/2015	2,381.76	08/03/2015	1,678.33	Covered	0.00	-703.43	-29.53%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	55.00	07/08/2015	3,362.13	07/31/2015	3,406.73	Covered	0.00	44.60	1.33%	SHORT
QIHOO 360 TECHNOLOGY LTD ADS ISINUS4734M1099	21.00	07/16/2015	1,300.90	07/29/2015	1,316.77	Covered	0.00	8.51	0.65%	SHORT
NETEASE INC SPONSORED ADR ISINUS64110W1027	17.00	07/16/2015	2,554.10	07/29/2015	2,404.09	Covered	0.00	-150.01	-5.87%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	132.00	07/17/2015	5,046.36	07/29/2015	4,730.22	Covered	0.00	-316.14	-6.26%	SHORT
ALIBABA GROUP HD LGD LTD SPONSORED ADS ISINUS01800W1027	45.00	06/15/2015	3,885.39	07/29/2015	3,612.92	Covered	0.00	-272.47	-7.01%	SHORT
NETEASE INC SPONSORED ADR ISINUS64110W1027	16.00	07/16/2015	2,704.35	07/28/2015	2,524.43	Covered	0.00	-179.92	-6.65%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	7.00	07/17/2015	267.61	07/28/2015	247.52	Covered	0.00	-20.09	-7.51%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	70.00	07/17/2015	3,068.80	07/28/2015	2,475.20	Covered	0.00	-593.60	-19.34%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	70.00	07/17/2015	2,867.90	07/28/2015	2,475.20	Covered	-392.70	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	70.00	07/13/2015	2,667.00	07/28/2015	2,475.20	Covered	-191.80	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	103.00	07/10/2015	5,326.19	07/28/2015	5,130.44	Covered	-198.75	0.00	0.00%	SHORT
ALIBABA GROUP HD LGD LTD SPONSORED ADS ISINUS01800W1027	34.00	06/15/2015	2,935.62	07/28/2015	2,727.37	Covered	0.00	-208.25	-7.09%	SHORT
ALIBABA GROUP HD LGD LTD SPONSORED ADS ISINUS01800W1027	31.00	05/22/2015	2,926.73	07/28/2015	2,486.72	Covered	0.00	-440.01	-15.03%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	35.00	05/16/2015	1,649.74	07/27/2015	1,516.88	Covered	0.00	-67.88	-11.52%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	100.00	05/16/2015	2,266.30	07/27/2015	2,148.18	Covered	0.00	-116.12	-5.21%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	147.00	05/12/2015	3,123.82	07/27/2015	3,157.83	Covered	0.00	34.21	1.10%	SHORT
ISHARES TR MSCI CHINA ETF	80.00	07/10/2015	4,139.18	07/27/2015	3,972.41	Covered	-166.77	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	40.00	07/10/2015	2,303.63	07/27/2015	1,988.20	Covered	-317.43	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	40.00	07/10/2015	2,220.25	07/27/2015	1,988.21	Covered	-234.04	0.00	0.00%	SHORT
CELEX S A B DE C V SPONSOR ADR NEW REP ORD PARTN CTF NEW FOI	80.00	06/26/2015	873.37	07/24/2015	655.93	Covered	0.00	-217.44	-24.90%	SHORT
CELEX S A B DE C V SPONSOR ADR NEW REP ORD PARTN CTF NEW FOI	570.00	06/11/2015	5,471.43	07/24/2015	4,673.49	Covered	-606.15	-101.79	-3.51%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	83.00	07/27/2015	881.96	07/23/2015	844.66	Covered	-37.10	0.00	0.00%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	85.00	07/27/2015	1,168.73	07/23/2015	1,139.88	Covered	-28.85	0.00	0.00%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	19.00	06/11/2015	635.51	07/23/2015	696.55	Covered	0.00	-139.96	-16.63%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	18.00	05/06/2015	776.88	07/23/2015	859.98	Covered	0.00	-117.00	-15.06%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	13.00	05/06/2015	584.15	07/23/2015	676.58	Covered	0.00	-107.57	-18.41%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	4.00	05/06/2015	179.12	07/23/2015	146.84	Covered	0.00	-32.48	-18.13%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	308.00	07/07/2015	4,234.94	07/22/2015	4,228.87	Covered	-6.07	0.00	0.00%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	81.00	06/02/2015	1,186.84	07/22/2015	1,112.14	Covered	-74.50	0.00	0.00%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	54.00	05/06/2015	2,418.11	07/22/2015	2,001.25	Covered	0.00	-416.86	-17.24%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	34.00	05/06/2015	1,516.05	07/22/2015	1,260.04	Covered	0.00	-256.01	-16.89%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	20.00	05/06/2015	883.19	07/22/2015	741.20	Covered	0.00	-141.99	-16.08%	SHORT
ISHARES TR MSCI CHINA ETF	84.00	07/10/2015	4,662.51	07/17/2015	4,435.39	Covered	-227.12	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	124.00	07/10/2015	7,014.53	07/17/2015	6,547.49	Covered	-467.04	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	132.00	07/08/2015	8,066.11	07/17/2015	8,593.21	Covered	0.00	524.10	6.50%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	12.00	07/08/2015	748.60	07/17/2015	781.2					

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WISDOMTREE TR INDIA EARNINGS FD	142.00	05/08/2015	3,141.51	07/10/2015	3,081.41 Covered	-60.10	0.00	0.00%	SHORT
EMBRACER S A SPONSORED ADR REPSTG 4 COM SHS ISINRU20082A1071	89.00	05/22/2015	2,910.04	07/10/2015	2,848.41 Covered	0.00	-261.63	-8.99%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	31.00	05/26/2015	810.06	07/10/2015	708.04 Covered	-102.92	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	195.00	05/26/2015	5,067.30	07/10/2015	4,453.80 Covered	-643.50	0.00	0.00%	SHORT
BRF S A SPONSORED ADR ISINRU10552T1070	83.00	06/04/2015	1,706.18	07/10/2015	1,789.70 Covered	0.00	83.61	4.90%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	2.00	05/28/2015	480.22	07/10/2015	376.23 Covered	0.00	-103.99	-21.65%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	8.00	05/28/2015	1,894.53	07/10/2015	1,504.91 Covered	-48.70	-340.62	-17.99%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	4.00	05/28/2015	914.19	07/10/2015	752.48 Covered	-161.73	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	7.00	05/28/2015	1,563.71	07/10/2015	1,318.80 Covered	-278.61	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	1.00	05/22/2015	230.06	07/10/2015	188.11 Covered	-42.85	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	5.00	05/22/2015	1,127.80	07/10/2015	940.57 Covered	-187.23	0.00	0.00%	SHORT
ISHARES INC MSCI TAIWAN ETF	485.00	04/13/2015	7,761.36	07/08/2015	7,352.65 Covered	-408.71	0.00	0.00%	SHORT
ISHARES INC MSCI TAIWAN ETF	43.00	02/26/2015	601.22	07/08/2015	651.88 Covered	-30.34	0.00	0.00%	SHORT
ISHARES INC MSCI TAIWAN ETF	224.00	02/26/2015	3,600.75	07/08/2015	3,395.87 Covered	-204.88	0.00	0.00%	SHORT
ISHARES INC MSCI TAIWAN ETF	617.00	11/26/2014	9,780.81	07/08/2015	9,353.78 Covered	-427.03	0.00	0.00%	SHORT
ISHARES INC MSCI TAIWAN ETF	215.00	11/04/2014	3,373.35	07/08/2015	3,259.42 Covered	-113.93	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	131.00	05/26/2015	6,753.36	07/07/2015	5,345.61 Covered	-1,407.75	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	3.00	05/22/2015	676.68	07/07/2015	549.28 Covered	-127.42	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	9.00	05/22/2015	2,006.77	07/07/2015	1,647.77 Covered	-362.00	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	10.00	05/22/2015	2,210.71	07/07/2015	1,830.85 Covered	-379.86	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	15.00	06/11/2015	388.33	07/02/2015	355.80 Covered	0.00	-32.44	-8.35%	SHORT
ISHARES TR MSCI INDONESIA ETF	42.00	06/11/2015	1,107.42	07/02/2015	906.47 Covered	0.00	-110.95	-10.02%	SHORT
ISHARES TR MSCI INDONESIA ETF	2.00	06/11/2015	54.52	07/02/2015	47.45 Covered	0.00	-7.07	-12.97%	SHORT
ISHARES TR MSCI INDONESIA ETF	2.00	06/11/2015	52.60	07/02/2015	47.45 Covered	0.00	-5.15	-9.79%	SHORT
ISHARES TR MSCI INDONESIA ETF	16.00	06/11/2015	421.36	07/02/2015	379.61 Covered	0.00	-41.75	-9.91%	SHORT
ISHARES TR MSCI INDONESIA ETF	6.00	06/11/2015	156.69	07/02/2015	142.35 Covered	0.00	-14.34	-9.15%	SHORT
ISHARES TR MSCI INDONESIA ETF	32.00	05/13/2015	901.74	07/02/2015	759.22 Covered	0.00	-142.52	-15.80%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	119.00	05/26/2015	6,134.72	07/02/2015	5,509.88 Covered	-624.84	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	21.00	05/06/2015	1,466.73	07/02/2015	1,378.65 Covered	-88.08	0.00	0.00%	SHORT
BRF S A SPONSORED ADR ISINRU10552T1070	13.00	06/04/2015	267.23	07/02/2015	265.32 Covered	0.00	1.91	-0.71%	SHORT
BRF S A SPONSORED ADR ISINRU10552T1070	27.00	06/04/2015	563.51	07/02/2015	551.04 Covered	0.00	-12.47	-2.21%	SHORT
BRF S A SPONSORED ADR ISINRU10552T1070	27.00	06/03/2015	559.53	07/02/2015	551.04 Covered	0.00	-8.49	0.00%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	298.00	06/02/2015	4,365.67	06/26/2015	4,145.30 Covered	-220.37	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	148.00	05/26/2015	7,829.74	06/26/2015	6,734.36 Covered	-1,095.38	0.00	0.00%	SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	50.00	04/02/2015	1,780.41	06/26/2015	1,657.00 Covered	0.00	-123.41	-6.93%	SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	13.00	04/06/2015	443.43	06/26/2015	430.82 Covered	0.00	-12.61	-2.84%	SHORT
BRF S A SPONSORED ADR ISINRU10552T1070	96.00	06/03/2015	1,889.45	06/26/2015	2,062.48 Covered	0.00	73.03	3.87%	SHORT
ISHARES TR MSCI INDONESIA ETF	8.00	05/13/2015	225.44	06/25/2015	187.21 Covered	0.00	-38.23	-16.96%	SHORT
ISHARES TR MSCI INDONESIA ETF	21.00	05/13/2015	593.26	06/25/2015	491.41 Covered	0.00	-101.85	-17.17%	SHORT
ISHARES TR MSCI INDONESIA ETF	39.00	05/13/2015	1,085.39	06/25/2015	912.62 Covered	0.00	-172.77	-15.92%	SHORT
ISHARES TR MSCI INDONESIA ETF	44.00	05/13/2015	1,202.16	06/25/2015	1,029.62 Covered	0.00	-172.54	-14.35%	SHORT
ISHARES TR MSCI INDONESIA ETF	6.00	05/13/2015	165.25	06/25/2015	140.40 Covered	0.00	-24.85	-15.04%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	15.00	05/06/2015	662.40	06/25/2015	574.85 Covered	-77.20	-17.55	2.65%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	57.00	04/30/2015	2,415.92	06/25/2015	2,183.67 Covered	-232.25	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	327.00	05/14/2015	13,398.82	06/19/2015	14,103.51 Covered	0.00	704.69	5.28%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	19.00	05/14/2015	703.18	06/19/2015	819.47 Covered	0.00	26.29	3.74%	SHORT
VALE S A ADR ISINRU1912E1055	873.00	05/27/2015	5,799.51	06/17/2015	5,693.38 Covered	0.00	-206.12	-3.55%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	249.00	05/08/2015	5,508.71	06/15/2015	5,183.20 Covered	-325.51	0.00	0.00%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	252.00	05/05/2015	5,545.52	06/15/2015	5,245.96 Covered	-300.86	0.00	0.00%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	15.00	05/05/2015	347.77	06/15/2015	312.24 Covered	-35.53	0.00	0.00%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	178.00	05/04/2015	4,116.16	06/15/2015	3,705.27 Covered	-410.89	0.00	0.00%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	100.00	05/01/2015	2,150.62	06/15/2015	2,081.61 Covered	-69.31	0.00	0.00%	SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	393.00	06/02/2015	5,757.41	06/15/2015	5,564.88 Covered	-192.53	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	124.00	05/04/2015	7,930.93	06/11/2015	7,332.12 Covered	-598.81	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	266.00	03/31/2015	14,478.38	06/11/2015	15,728.58 Covered	0.00	1,250.20	8.63%	SHORT
ISHARES INC MSCI MEXICO CAPPED ETF	144.00	06/05/2015	8,239.67	06/11/2015	8,300.87 Covered	0.00	121.00	1.47%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	361.00	05/01/2015	8,410.10	06/05/2015	8,258.19 Covered	151.91	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	8.00	05/11/2015	378.11	06/05/2015	335.38 Covered	0.00	-40.53	-10.77%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	45.00	05/11/2015	2,773.30	06/05/2015	2,519.10 Covered	-254.20	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	05/11/2015	1,738.58	06/05/2015	1,567.44 Covered	0.00	-171.14	-9.84%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	13.00	05/11/2015	808.99	06/05/2015	727.74 Covered	0.00	-81.25	-10.04%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	23.00	05/06/2015	1,806.43	06/04/2015	1,420.39 Covered	0.00	-185.04	-11.58%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	50.00	05/11/2015	3,111.49	06/04/2015	2,812.42 Covered	0.00	-299.07	-9.61%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	73.00	04/06/2015	2,490.01	06/04/2015	2,390.31 Covered	0.00	-99.70	-4.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	36.00	05/11/2015	2,240.27	06/03/2015	2,045.52 Covered	0.00	-194.75	-8.69%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	48.00	05/11/2015	2,641.42	06/03/2015	2,727.36 Covered	0.00	-214.06	-7.28%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	40.00	05/11/2015	2,448.78	06/03/2015	2,272.80 Covered	0.00	-175.98	-7.19%	SHORT
ISHARES TR MSCI INDONESIA ETF	16.00	05/13/2015	440.67	06/02/2015	406.18 Covered	-28.04	-6.47	-1.47%	SHORT
ISHARES TR MSCI INDONESIA ETF	20.00	05/13/2015	559.48	06/02/2015	507.70 Covered	-51.78	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	28.00	05/13/2015	712.89	06/02/2015	680.01 Covered	-32.88	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	42.00	05/13/2015	1,171.70	06/02/2015	1,069.17 Covered	-105.53	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	2.00	05/13/2015	57.58	06/02/2015	50.77 Covered	-6.81	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	2.00	05/13/2015	55.66	06/02/2015	50.77 Covered	-4.89	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	23.00	05/06/2015	1,606.42	06/02/2015	1,485.23 Covered	0.00	-121.19	-7.54%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	68.00	05/05/2015	4,761.68	06/02/2015	4,391.10 Covered	0.00	-370.58	-7.78%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	13.00	04/30/2015	551.00	06/02/2015	527.93 Covered	-23.07	0.00	0.00%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	58.00	04/17/2015	2,440.34	06/02/2015	2,355.38 Covered	-84.96	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	46.00	05/13/2015	1,270.05	06/01/2015	1,186.11 Covered	-103.94	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	21.00	05/13/2015	581.30	06/01/2015	532.36 Covered	-48.94	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	39.00	05/04/2015	1,063.17	06/01/2015	988.66 Covered	-74.51	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	44.00	05/04/2015	1,177.10	06/01/2015	1,115.41 Covered	-61.69	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	22.00	05/03/2015	593.29	06/01/2015	557.71 Covered	-35.58	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	20.00	05/04/2015	548.09	06/01/2015	507.01 Covered	-41.08	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	26.00	05/04/2015	608.08	06/01/2015	659.11 Covered	-38.67	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	42.00	05/04/2015	1,147.77	06/01/2015	1,064.71 Covered	-83.06	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	16.00	05/13/2015	445.29	06/01/2015	405.60 Covered	-39.69	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	2.00	05/04/2015	56.44	06/01/2015	50.70 Covered	-5.74	0.00	0.00%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	34.00	04/17/2015	1,435.62	06/01/2015	1,387.20 Covered	-48.62	0.00	0.00%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	35.00	04/15/2015	1,463.00	06/01/2015	1,428.00 Covered	-35.00	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	49.00	05/11/2015	2,909.73	05/29/2015	2,835.36 Covered	-20.13	144.24	-4.81%	SHORT
ISHARES TR MSCI CHINA ETF	47.00	03/31/2015	2,558.21	05/28/2015	2,848.71 Covered	0.00	288.50	11.28%	SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	20.00	04/06/2015	682.19	05/27/2015	687.29 Covered	-7.45	-7.45	-1.09%	SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	155.00	04/06/2015	5,287.01	05/27/2015	5,171.48 Covered	-115.53	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	149.00	03/31/2015	8,110.07	05/28/2015	6,404.61 Covered	0.00	1,294.84	15.97%	SHORT
ISHARES TR MSCI CHINA ETF	34.00	03/17/2015	1,758.48	05/28/2015	2,149.99 Covered	0.00	387.61	22.04%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	87.00	05/05/2015	6,092.15	05/28/2015	5,752.01 Covered	0.00	-340.14	-5.58%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	45.00	05/11/2015	2,754.88	05/28/2015	2,653.66 Covered	-101.20	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	05/11/2015	1,727.10	05/28/2015	1,651.16 Covered	-75.94	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	99.00	04/20/2015	6,120.18	05/28/2015	5,838.05 Covered	-282.13	0.00	0.00%	SHORT
ISHARES INC MSCI TAIWAN ETF	705.00	11/04/2014	11,061.45	05/28/2015	11,508.63 Covered	0.00	447.18	4.04%	SHORT
ISHARES TR MSCI CHINA ETF	37.00	03/17/2015	1,913.63	05/22/2015	2,309.54 Covered	0.00	395.91	20.69%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	48.00	04/20/2015	2,967.36	05/22/2015	2,876.18 Covered	-91.18			

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ISHARES TR MSCI INDONESIA ETF	22.00	05/04/2015	611.28	05/20/2015	578.87	Covered	-32.39	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	85.00	05/05/2015	5,952.10	05/20/2015	5,921.96	Covered	-29.76	-0.35	-0.01%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	134.00	04/20/2015	8,283.88	05/20/2015	8,037.45	Covered	-246.43	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	04/20/2015	1,743.93	05/20/2015	1,076.47	Covered	-664.46	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	04/14/2015	1,892.44	05/20/2015	1,076.47	Covered	-12.97	0.00	0.00%	SHORT
ISHARES INC MSCI TAIWAN ETF	930.00	11/04/2014	14,561.70	05/20/2015	15,337.65	Covered	0.00	745.95	5.11%	SHORT
ISHARES INC MSCI TAIWAN ETF	727.00	10/06/2014	11,152.47	05/20/2015	11,989.78	Covered	0.00	837.29	7.51%	SHORT
ISHARES INC MSCI TURKEY ETF	11.00	05/04/2015	846.67	05/20/2015	581.55	Covered	-85.12	0.00	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	1.00	05/04/2015	56.25	05/20/2015	51.05	Covered	-5.20	0.00	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	13.00	05/04/2015	869.83	05/20/2015	863.85	Covered	-26.18	0.00	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	11.00	05/04/2015	857.72	05/20/2015	581.55	Covered	-96.17	0.00	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	7.00	05/04/2015	411.38	05/20/2015	357.35	Covered	-54.03	0.00	0.00%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	88.00	04/15/2015	3,678.40	05/20/2015	3,788.03	Covered	0.00	89.63	2.44%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	38.00	04/06/2015	1,588.50	05/20/2015	1,627.10	Covered	0.00	40.60	2.56%	SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	59.00	04/06/2015	2,012.47	05/20/2015	2,109.31	Covered	0.00	96.84	4.81%	SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	65.00	03/25/2015	2,109.15	05/20/2015	2,323.81	Covered	0.00	214.66	10.18%	SHORT
ITAU UNIBANCO HLDG SA NS SPONSORED ADR REPSTG 500 PFD ISIN#U	613.00	05/12/2015	7,680.40	05/19/2015	7,438.94	Covered	0.00	-241.46	-3.14%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	90.00	04/06/2015	3,757.50	05/19/2015	3,893.40	Covered	0.00	135.90	3.62%	SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	53.00	03/25/2015	1,719.78	05/18/2015	1,923.24	Covered	0.00	203.48	11.83%	SHORT
ISHARES TR MSCI CHINA ETF	254.00	03/17/2015	13,136.85	05/14/2015	15,403.85	Covered	0.00	2,267.00	17.26%	SHORT
ISHARES TR MSCI CHINA ETF	84.00	03/12/2015	3,253.78	05/14/2015	3,881.29	Covered	0.00	627.53	19.29%	SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	107.00	03/25/2015	3,471.88	05/13/2015	3,849.68	Covered	0.00	377.88	10.88%	SHORT
GLOBAL X MSCI COLOMBIA ETF	490.00	04/28/2015	4,943.66	05/13/2015	4,850.04	Covered	0.00	-93.62	-0.90%	SHORT
GLOBAL X MSCI COLOMBIA ETF	9.00	04/07/2015	101.34	05/13/2015	109.13	Covered	0.00	7.79	7.69%	SHORT
ISHARES TR MSCI CHINA ETF	58.00	03/12/2015	2,948.72	05/12/2015	3,528.14	Covered	0.00	579.42	19.65%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	115.00	04/30/2015	2,950.08	05/12/2015	2,939.99	Covered	0.00	-10.09	-0.54%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	87.00	02/09/2015	2,030.70	05/12/2015	2,224.16	Covered	0.00	184.46	9.04%	SHORT
ISHARES TR MSCI BRAZIL SM CAP ETF	1.00	04/27/2015	13.66	05/12/2015	11.86	Covered	0.00	-1.80	-13.18%	SHORT
ISHARES TR MSCI BRAZIL SM CAP ETF	306.00	04/27/2015	4,020.84	05/12/2015	3,629.16	Covered	0.00	-391.68	-9.74%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	8.00	05/01/2015	211.92	05/11/2015	195.52	Covered	-16.40	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	05/01/2015	267.85	05/11/2015	244.40	Covered	-23.45	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	168.00	05/01/2015	4,366.32	05/11/2015	4,105.92	Covered	-260.40	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	203.00	05/01/2015	5,271.91	05/11/2015	4,961.32	Covered	-310.59	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	05/01/2015	262.85	05/11/2015	244.40	Covered	-18.25	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	168.00	05/01/2015	4,278.96	05/11/2015	4,105.92	Covered	-173.04	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	203.00	05/01/2015	5,168.35	05/11/2015	4,961.32	Covered	-206.04	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	05/01/2015	257.45	05/11/2015	244.40	Covered	-13.05	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	168.00	04/14/2015	4,191.60	05/11/2015	4,105.92	Covered	-85.68	0.00	0.00%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	298.00	04/15/2015	6,255.68	05/08/2015	5,140.50	Covered	0.00	-1,115.48	-17.83%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	147.00	02/09/2015	3,446.38	05/08/2015	3,835.99	Covered	0.00	389.61	11.30%	SHORT
ISHARES TR ALL PERU CAPPED ETF	38.00	05/05/2015	1,197.83	05/08/2015	1,170.41	Covered	0.00	-27.52	-2.30%	SHORT
ISHARES TR ALL PERU CAPPED ETF	68.00	05/04/2015	2,732.82	05/08/2015	2,710.43	Covered	-47.72	-0.47%	SHORT	
ISHARES TR MSCI BRAZIL SM CAP ETF	5.00	04/27/2015	65.70	05/08/2015	61.35	Covered	-4.35	-3.48	-5.30%	SHORT
ISHARES TR MSCI BRAZIL SM CAP ETF	311.00	04/24/2015	3,924.82	05/08/2015	3,815.97	Covered	-108.85	0.00	0.00%	SHORT
GLOBAL X MSCI COLOMBIA ETF	312.00	04/07/2015	3,513.12	05/08/2015	3,856.32	Covered	0.00	343.20	9.77%	SHORT
VALE S A ADR ISIN#US01912E1055	708.00	04/23/2015	8,254.52	05/07/2015	8,622.79	Covered	0.00	368.27	4.46%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	203.00	04/15/2015	2,818.41	05/06/2015	2,745.57	Covered	-72.84	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	71.00	04/14/2015	5,064.85	05/06/2015	4,965.38	Covered	-99.47	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	04/14/2015	252.45	05/06/2015	244.40	Covered	-7.85	0.00	0.00%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	04/13/2015	247.55	05/06/2015	244.40	Covered	-2.95	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	10.00	04/08/2015	2,290.90	05/06/2015	1,896.96	Covered	-78.81	-315.22	-13.76%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	8.00	04/08/2015	1,806.43	05/06/2015	1,517.56	Covered	-288.87	0.00	0.00%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	226.00	04/15/2015	4,744.46	05/05/2015	3,938.14	Covered	-285.42	-520.90	-10.98%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	97.00	04/14/2015	5,863.11	05/05/2015	5,920.88	Covered	0.00	57.77	0.99%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	33.00	04/14/2015	1,904.67	05/05/2015	2,024.22	Covered	0.00	29.55	1.48%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	62.00	04/07/2015	3,607.58	05/05/2015	3,803.08	Covered	0.00	195.50	5.42%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	135.00	04/06/2015	7,950.12	05/05/2015	8,280.90	Covered	0.00	330.78	4.16%	SHORT
SOUTHERN COPPER CORP DEL COM	190.00	04/27/2015	8,004.87	05/04/2015	8,212.49	Covered	0.00	207.62	2.59%	SHORT
QIHOO 360 TECHNOLOGY CO LTD ADS ISIN#US74734M1099	62.00	04/06/2015	3,737.64	05/04/2015	3,810.45	Covered	0.00	72.81	1.95%	SHORT
NETEASE INC SPONSORED ADR ISIN#US4110W1027	33.00	04/02/2015	3,658.50	05/04/2015	4,221.84	Covered	0.00	563.34	15.40%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	1.00	04/15/2015	20.99	05/04/2015	17.81	Covered	0.00	-3.38	-16.10%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	157.00	02/05/2015	3,249.84	05/04/2015	2,764.77	Covered	0.00	-484.87	-14.92%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	63.00	02/05/2015	1,285.76	05/04/2015	1,109.43	Covered	0.00	-176.33	-13.71%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	28.00	04/15/2015	1,111.48	05/04/2015	1,128.12	Covered	0.00	16.64	1.50%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	33.00	03/27/2015	1,250.80	05/04/2015	1,329.57	Covered	0.00	78.71	6.29%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	20.00	03/27/2015	723.93	05/04/2015	805.80	Covered	0.00	81.87	11.31%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	15.00	03/27/2015	551.58	05/04/2015	604.35	Covered	0.00	52.77	9.57%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	3.00	03/27/2015	109.06	05/04/2015	120.87	Covered	0.00	10.91	9.92%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	111.00	04/06/2015	6,536.77	05/04/2015	6,820.99	Covered	0.00	284.22	4.35%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	48.00	04/06/2015	2,826.24	05/04/2015	2,949.62	Covered	0.00	123.38	4.37%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	110.00	03/27/2015	4,031.68	05/01/2015	4,338.95	Covered	0.00	307.27	7.62%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	38.00	03/27/2015	1,372.05	05/01/2015	1,498.91	Covered	0.00	126.86	9.25%	SHORT
ISHARES INC MSCI MEXICO CAPPED ETF	98.00	03/17/2015	5,515.24	05/01/2015	5,587.70	Covered	0.00	72.46	1.31%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	45.00	04/06/2015	2,649.80	05/01/2015	2,747.70	Covered	0.00	98.10	3.70%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	124.00	04/06/2015	7,301.12	05/01/2015	7,571.44	Covered	0.00	270.32	3.70%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	150.00	04/02/2015	8,704.48	05/01/2015	9,159.00	Covered	0.00	454.52	5.22%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	128.00	04/02/2015	7,427.83	05/01/2015	7,820.62	Covered	0.00	392.79	5.29%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	12.00	04/08/2015	2,706.84	05/01/2015	2,375.56	Covered	-334.08	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	8.00	04/08/2015	1,783.26	05/01/2015	1,583.71	Covered	-179.55	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	9.00	04/08/2015	1,983.67	04/30/2015	1,801.95	Covered	-181.72	0.00	0.00%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	20.00	09/11/2014	4,363.44	04/30/2015	4,004.33	Covered	-359.11	0.00	0.00%	SHORT
YANDEX N V SHS CLASS A ISIN#NL000805522	151.00	03/24/2015	2,273.31	04/28/2015	2,780.91	Covered	0.00	507.60	22.33%	SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	224.00	04/22/2015	1,513.84	04/28/2015	2,116.45	Covered	0.00	596.62	39.41%	SHORT
VIMPEL COM LTD SPONSORED ADR ISIN#US2719A1090	507.00	03/25/2015	2,840.67	04/27/2015	2,954.85	Covered	0.00	114.18	4.02%	SHORT
VIMPEL COM LTD SPONSORED ADR ISIN#US2719A1090	366.00	02/18/2015	1,867.77	04/27/2015	2,133.08	Covered	0.00	265.31	14.20%	SHORT
VIMPEL COM LTD SPONSORED ADR ISIN#US2719A1090	241.00	02/13/2015	1,226.90	04/27/2015	1,404.57	Covered	0.00	177.67	14.48%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	79.00	04/13/2015	1,955.64	04/27/2015	1,991.20	Covered	0.00	35.56	1.82%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	156.00	04/13/2015	3,861.78	04/24/2015	3,950.70	Covered	0.00	88.92	2.30%	SHORT
YANDEX N V SHS CLASS A ISIN#NL000805522	91.00	03/24/2015	1,370.00	04/23/2015	1,908.64	Covered	0.00	538.64	39.32%	SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	189.00	04/02/2015	1,277.30	04/23/2015	1,674.56	Covered	0.00	397.26	31.10%	SHORT
MOBILE TELESYSTEMS QJSC SPONSORED ADR ISIN#US074091090	182.00	03/24/2015	1,821.38	04/23/2015	2,110.80	Covered	0.00	289.42	15.89%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	47.00	04/06/2015	1,962.25	04/23/2015	1,974.04	Covered	0.00	12.06	0.65%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	139.00	04/13/2015	3,440.95	04/22/2015	3,493.07	Covered	0.00	52.12	1.51%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	314.00	04/06/2015	7,551.70	04/22/2015	7,890.82	Covered	0.00	339.12	4.49%	SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH K										

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BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	932.00	03/25/2015	9,005.80	04/14/2015	9,435.20	Covered	0.00	429.80	4.77% SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	248.00	04/08/2015	3,801.42	04/13/2015	3,655.58	Covered	0.00	54.18	1.50% SHORT
ISHARES INC MSCI RUSSIA CAPPED ETF	778.00	04/02/2015	10,938.80	04/13/2015	11,581.18	Covered	0.00	822.56	5.09% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	127.00	04/02/2015	7,369.80	04/13/2015	7,558.40	Covered	0.00	188.80	2.56% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	33.00	04/02/2015	1,932.73	04/13/2015	1,964.00	Covered	0.00	31.27	1.62% SHORT
GRUPO TELEVISAO SA DE CV SPON ADR REPSTG ORD PARTN CTF ISINRU	109.00	03/19/2015	3,679.56	04/13/2015	3,829.88	Covered	0.00	150.10	4.08% SHORT
ISHARES TR MSCI INDONESIA ETF	20.00	03/30/2015	598.00	04/09/2015	560.00	Covered	-38.00	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	26.00	03/30/2015	783.00	04/09/2015	728.00	Covered	-55.00	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	42.00	03/30/2015	1,252.77	04/09/2015	1,178.00	Covered	-74.77	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	20.00	03/30/2015	814.44	04/09/2015	500.00	Covered	-64.44	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	48.00	03/30/2015	1,403.90	04/09/2015	1,288.00	Covered	-115.90	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	60.00	03/30/2015	1,834.38	04/09/2015	1,680.00	Covered	-154.38	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	44.00	03/30/2015	1,322.83	04/09/2015	1,232.00	Covered	-90.83	0.00	0.00% SHORT
ISHARES TR MSCI SOUTH AFRICA ETF	180.00	04/01/2015	10,963.17	04/09/2015	11,228.88	Covered	0.00	265.69	2.42% SHORT
ISHARES INC MSCI TAIWAN ETF	358.00	10/09/2014	5,481.18	04/09/2015	5,830.11	Covered	0.00	177.93	3.26% SHORT
ISHARES INC MSCI TURKEY ETF	13.00	03/19/2015	708.03	04/09/2015	624.85	Covered	-83.38	0.00	0.00% SHORT
ISHARES INC MSCI TURKEY ETF	11.00	03/19/2015	673.13	04/09/2015	528.56	Covered	-144.57	0.00	0.00% SHORT
ISHARES INC MSCI TURKEY ETF	15.00	03/19/2015	902.53	04/09/2015	720.78	Covered	-181.77	0.00	0.00% SHORT
ISHARES INC MSCI TURKEY ETF	118.00	03/19/2015	6,842.13	04/09/2015	5,699.96	Covered	-472.17	0.00	0.00% SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	386.00	04/02/2015	2,808.88	04/08/2015	2,699.81	Covered	0.00	90.95	3.49% SHORT
ISHARES TR MSCI INDONESIA ETF	42.00	03/30/2015	1,282.71	04/08/2015	1,166.78	Covered	-45.95	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	28.00	03/30/2015	787.24	04/08/2015	722.18	Covered	-65.06	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	42.00	03/30/2015	1,259.49	04/08/2015	1,166.78	Covered	-92.73	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	20.00	03/30/2015	817.84	04/08/2015	555.80	Covered	-262.04	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	103.00	04/01/2015	7,057.54	04/08/2015	7,241.93	Covered	0.00	184.39	2.61% SHORT
ISHARES TR MSCI INDONESIA ETF	48.00	03/30/2015	1,420.58	04/07/2015	1,288.01	Covered	-132.57	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	60.00	03/30/2015	1,857.19	04/07/2015	1,680.01	Covered	-177.18	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	86.00	03/30/2015	2,818.23	04/07/2015	2,408.01	Covered	-210.22	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	26.00	03/30/2015	777.12	04/07/2015	728.00	Covered	-49.12	0.00	0.00% SHORT
ISHARES TR MSCI INDONESIA ETF	42.00	03/30/2015	1,275.45	04/07/2015	1,178.00	Covered	-99.45	0.00	0.00% SHORT
TELEFONICA BRASIL SA SPONSORED ADR ISINRU587936R1068	25.00	03/25/2015	485.40	04/08/2015	389.42	Covered	0.00	-45.98	-19.77% SHORT
TELEFONICA BRASIL SA SPONSORED ADR ISINRU587936R1068	199.00	03/25/2015	3,775.85	04/08/2015	3,099.78	Covered	-84.61	-500.98	-15.65% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	174.00	02/05/2015	3,551.15	04/08/2015	2,895.38	Covered	0.00	-655.79	-18.47% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	110.00	12/11/2014	2,327.95	04/08/2015	1,830.40	Covered	0.00	-497.55	-21.37% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	44.00	1/04/2015	935.35	04/08/2015	722.18	Covered	0.00	-203.04	-21.71% SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	120.00	03/27/2015	4,332.60	04/08/2015	4,230.00	Covered	0.00	-102.80	-2.37% SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	190.00	03/27/2015	6,970.34	04/08/2015	6,697.50	Covered	-272.84	-130.68	-1.87% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	270.00	03/09/2015	5,888.88	04/08/2015	4,496.20	Covered	-90.66	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	145.00	03/09/2015	3,586.30	04/08/2015	3,488.70	Covered	-77.69	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	153.00	03/09/2015	3,743.27	04/08/2015	3,681.18	Covered	-62.09	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	181.00	03/09/2015	3,895.86	04/08/2015	3,873.86	Covered	-22.00	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	03/09/2015	241.68	04/08/2015	240.80	Covered	-1.38	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	6.00	03/09/2015	147.17	04/08/2015	144.38	Covered	-2.81	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	380.00	03/09/2015	9,286.40	04/08/2015	9,142.80	Covered	-143.80	0.00	0.00% SHORT
BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	0.40	03/25/2015	3.87	04/08/2015	3.94	Covered	0.00	0.07	1.81% SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	20.00	09/17/2014	4,383.45	04/08/2015	4,070.23	Covered	-293.22	0.00	0.00% SHORT
ISHARES INC MSCI MEXICO CAPPED ETF	91.00	03/17/2015	5,227.68	04/02/2015	5,458.71	Covered	0.00	230.73	4.41% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	145.00	03/09/2015	3,543.60	04/02/2015	3,459.70	Covered	-83.80	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	153.00	03/09/2015	3,719.11	04/02/2015	3,550.58	Covered	-88.53	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	181.00	03/09/2015	3,870.44	04/02/2015	3,841.48	Covered	-28.96	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	10.00	03/09/2015	240.40	04/02/2015	238.80	Covered	-1.80	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	6.00	03/09/2015	146.22	04/02/2015	143.18	Covered	-3.04	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	525.00	03/09/2015	12,747.00	04/02/2015	12,528.50	Covered	-220.50	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	6.00	03/09/2015	145.14	04/02/2015	143.18	Covered	-1.96	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	525.00	03/05/2015	12,652.50	04/02/2015	12,528.50	Covered	-126.00	0.00	0.00% SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	17.00	09/17/2014	3,708.93	04/02/2015	3,551.42	Covered	-157.51	0.00	0.00% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	173.00	1/10/2014	3,677.04	04/01/2015	2,891.20	Covered	0.00	-785.84	-21.37% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	44.00	10/14/2014	947.83	04/01/2015	735.33	Covered	0.00	-212.50	-22.42% SHORT
ISHARES INC MSCI MALAYSIA ETF ISINRU54642868305	1,088.00	03/27/2015	14,405.12	04/01/2015	14,492.38	Covered	0.00	87.26	0.61% SHORT
ISHARES INC MSCI TAIWAN ETF	52.00	10/09/2014	707.70	04/01/2015	816.83	Covered	0.00	19.13	2.40% SHORT
ISHARES INC MSCI TAIWAN ETF	179.00	10/03/2014	2,779.57	04/01/2015	2,811.79	Covered	0.00	32.22	1.16% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	153.00	03/05/2015	3,687.30	04/01/2015	3,542.93	Covered	-44.37	0.00	0.00% SHORT
WISDOMTREE TR INDIA EARNINGS FD	168.00	03/06/2015	4,073.28	03/31/2015	3,821.11	Covered	0.00	-252.15	-6.19% SHORT
WISDOMTREE TR INDIA EARNINGS FD	64.00	03/06/2015	1,535.11	03/31/2015	1,455.66	Covered	0.00	-79.45	-5.18% SHORT
WISDOMTREE TR INDIA EARNINGS FD	84.00	01/18/2015	2,005.41	03/31/2015	1,910.56	Covered	0.00	-94.85	-4.73% SHORT
ISHARES INC MSCI TAIWAN ETF	253.00	10/03/2014	3,928.66	03/31/2015	3,986.29	Covered	0.00	57.63	1.47% SHORT
ISHARES INC MSCI TAIWAN ETF	659.00	09/18/2014	10,557.12	03/31/2015	10,383.27	Covered	-136.39	-37.48	-0.35% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	8.00	03/05/2015	144.80	03/31/2015	143.70	Covered	-0.90	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	144.00	02/24/2015	3,425.78	03/31/2015	3,448.80	Covered	0.00	23.04	0.67% SHORT
ISHARES INC MSCI TAIWAN ETF	488.00	09/18/2014	7,817.71	03/30/2015	7,701.18	Covered	-116.53	0.00	0.00% SHORT
ISHARES INC MSCI TAIWAN ETF	651.00	08/29/2014	10,733.56	03/30/2015	10,273.49	Covered	-460.07	0.00	0.00% SHORT
ISHARES INC MSCI TAIWAN ETF	32.00	08/29/2014	527.61	03/27/2015	499.61	Covered	-28.00	0.00	0.00% SHORT
ISHARES INC MSCI TAIWAN ETF	1,091.00	08/08/2014	17,117.24	03/27/2015	17,033.56	Covered	-83.68	0.00	0.00% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	751.00	02/24/2015	17,886.29	03/27/2015	17,948.90	Covered	0.00	82.61	0.46% SHORT
ISHARES TR MSCI CHINA ETF	36.00	03/12/2015	1,801.80	03/25/2015	1,887.50	Covered	-14.30	0.00	0.00% SHORT
ISHARES TR MSCI CHINA ETF	103.00	11/09/2014	5,333.48	03/25/2015	5,400.33	Covered	0.00	66.85	1.25% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	44.00	02/24/2015	1,048.76	03/25/2015	1,069.64	Covered	0.00	22.88	2.19% SHORT
DEUTSCHE X-TRACKERS MSCI SOUTH KOREA HEDGED EQUITY ETF	785.00	02/23/2015	18,820.20	03/25/2015	19,083.35	Covered	0.00	463.15	2.49% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	112.00	10/14/2014	2,412.86	03/24/2015	1,932.58	Covered	0.00	-480.08	-19.90% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	159.00	10/08/2014	3,524.47	03/24/2015	2,743.58	Covered	0.00	-780.80	-22.10% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	204.00	06/24/2014	4,185.25	03/24/2015	3,520.08	Covered	0.00	-665.19	-15.89% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	419.00	06/24/2014	8,596.18	03/19/2015	7,311.68	Covered	0.00	-1,284.48	-14.94% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	80.00	06/24/2014	1,841.27	03/19/2015	1,386.02	Covered	0.00	-245.25	-14.94% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	126.00	06/19/2014	2,895.22	03/19/2015	2,251.00	Covered	0.00	-444.13	-16.48% SHORT
WISDOMTREE TR INDIA EARNINGS FD	490.00	01/18/2015	11,898.21	03/17/2015	11,380.35	Covered	-234.18	-33.68	-0.72% SHORT
WISDOMTREE TR INDIA EARNINGS FD	131.00	01/15/2015	3,041.11	03/17/2015	3,042.50	Covered	0.00	1.39	0.05% SHORT
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISINRU5874039100	158.00	01/20/2015	3,715.55	03/17/2015	3,788.73	Covered	0.00	71.18	1.92% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	605.00	06/19/2014	12,640.39	03/17/2015	10,805.30	Covered	-1,592.43	-242.86	-1.92% SHORT
ISHARES INC MSCI TAIWAN ETF	690.00	08/08/2014	10,825.78	03/17/2015	10,848.80	Covered	0.00	21.04	0.19% SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	142.00	03/06/2015	5,194.33	03/12/2015	4,534.78	Covered	0.00	-659.57	-12.70% SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	14.00	03/06/2015	512.12	03/12/2015	447.09	Covered	0.00	-65.03	-12.70% SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	199.00	03/06/2015	6,193.82	03/12/2015	5,367.02	Covered	0.00	-796.80	-12.86% SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	33.00	03/06/2015	1,225.61	03/12/2015	1,053.88	Covered	0.00	-171.75	-14.01% SHORT
ISHARES INC MSCI TURKEY ETF	11.00	02/11/2015	653.89	03/12/2015	489.23	Covered	-164.66	0.00	0.00% SHORT
ISHARES INC MSCI TURKEY ETF	15.00	02/11/2015	876.29	03/12/2015	667.13	Covered	-209.16	0.00	0.00% SHORT
ISHARES INC MSCI TURKEY ETF	129.00	01/19/2015	7,035.61	03/12/2015	5,737.30	Covered	-1,298.31	0.00	0.00% SHORT
CHINA MOBILE LTD SPON ADR S A ISINRU516941M099	43.00	01/14/2015	2,672.74	03/12/2015	2,762.32	Covered	0.00	89.58	3.35% SHORT
TELEFONICA BRASIL SA SPONSORED ADR ISINRU587936R1068	199.00	02/13/2015	3,						

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ISHARES TR CHINA LARGE-CAP ETF	29.00	03/02/2015	1,292.81	03/08/2015	1,199.79	Covered	-96.02	0.00	0.00%	SHORT
CLAYMORE EXCHANGE TRADED FD TR 2 GUGGENHEIM CHINA TECHNOL	210.00	03/03/2015	7,814.84	03/08/2015	8,103.28	Covered	0.00	288.42	3.69%	SHORT
ISHARES TR MSCI INDONESIA ETF	29.00	12/04/2014	773.23	03/05/2015	714.23	Covered	-59.00	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	108.00	12/04/2014	3,263.59	03/05/2015	2,966.82	Covered	-296.77	0.00	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	15.00	02/11/2015	818.00	03/05/2015	682.50	Covered	-135.50	0.00	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	144.00	02/06/2015	7,204.68	03/05/2015	6,552.00	Covered	-742.68	0.00	0.00%	SHORT
EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS ISINRUS20082A1071	142.00	02/19/2015	5,171.64	03/05/2015	4,533.91	Covered	0.00	-637.73	-12.33%	SHORT
EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS ISINRUS20082A1071	8.00	02/19/2015	249.66	03/05/2015	191.57	Covered	0.00	-58.09	-23.27%	SHORT
EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS ISINRUS20082A1071	8.00	02/19/2015	222.71	03/05/2015	191.57	Covered	-31.14	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	99.00	12/19/2014	3,747.61	03/03/2015	3,190.77	Covered	0.00	-556.84	-14.86%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	78.00	12/19/2014	2,957.35	03/03/2015	2,513.94	Covered	0.00	-443.41	-14.99%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	93.00	12/19/2014	3,903.29	03/03/2015	2,997.30	Covered	0.00	-605.90	-15.62%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	36.00	12/19/2014	1,349.84	03/03/2015	1,180.28	Covered	0.00	-169.56	-14.03%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	117.00	12/19/2014	4,249.43	03/03/2015	3,770.61	Covered	-134.67	-343.55	-8.08%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	20.00	12/19/2014	692.23	03/03/2015	644.00	Covered	-47.63	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	15.00	12/15/2014	527.80	03/03/2015	483.45	Covered	-44.35	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	113.00	12/15/2014	3,976.00	03/02/2015	3,655.55	Covered	-320.54	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	158.00	12/15/2014	5,473.38	03/02/2015	5,111.30	Covered	-362.08	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	190.00	12/11/2014	6,891.99	03/02/2015	6,146.50	Covered	-545.49	0.00	0.00%	SHORT
ISHARES INC MSCI THAILAND CAPPED ETF	18.00	02/11/2015	1,468.79	02/28/2015	1,475.02	Covered	0.00	6.23	0.42%	SHORT
ISHARES INC MSCI THAILAND CAPPED ETF	46.00	01/30/2015	3,696.78	02/28/2015	3,769.50	Covered	0.00	72.72	1.97%	SHORT
ISHARES TR MSCI CHINA ETF	59.00	11/06/2014	3,055.10	02/24/2015	3,087.47	Covered	0.00	32.37	1.06%	SHORT
ISHARES TR MSCI CHINA ETF	17.00	11/06/2014	899.82	02/24/2015	889.61	Covered	-10.21	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	44.00	11/06/2014	2,357.98	02/24/2015	2,302.52	Covered	-55.46	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	10.00	11/06/2014	540.60	02/24/2015	523.30	Covered	-17.30	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	64.00	11/06/2015	3,478.33	02/24/2015	3,349.12	Covered	-129.21	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	68.00	02/04/2015	920.94	02/24/2015	2,851.20	Covered	-69.74	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	15.00	02/04/2015	667.00	02/24/2015	648.00	Covered	-19.00	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	110.00	02/04/2015	4,851.10	02/24/2015	4,752.00	Covered	-99.10	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	95.00	02/04/2015	4,174.61	02/24/2015	4,104.00	Covered	-70.61	0.00	0.00%	SHORT
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISINRUS874039100	321.00	01/20/2015	7,645.45	02/23/2015	7,788.52	Covered	0.00	143.07	1.87%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	85.00	12/11/2014	2,993.70	02/23/2015	2,842.40	Covered	0.00	-151.30	-5.06%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	226.00	11/28/2014	8,325.84	02/23/2015	7,557.44	Covered	-462.80	-285.60	-3.43%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	14.00	11/28/2014	515.76	02/23/2015	468.16	Covered	-47.60	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	15.00	02/04/2015	659.20	02/23/2015	644.25	Covered	-14.95	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	110.00	02/04/2015	4,789.58	02/23/2015	4,724.51	Covered	-65.07	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	110.00	01/22/2015	4,772.50	02/23/2015	4,724.51	Covered	-47.99	0.00	0.00%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	110.00	01/21/2015	4,727.67	02/23/2015	4,724.51	Covered	-3.16	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	106.00	01/28/2015	3,330.68	02/19/2015	3,368.73	Covered	38.05	-12.15	-0.17%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	169.00	11/28/2014	6,225.06	02/13/2015	5,839.53	Covered	-585.43	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	33.00	11/28/2014	1,215.72	02/12/2015	1,085.04	Covered	-130.68	0.00	0.00%	SHORT
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	78.00	01/09/2015	973.83	02/12/2015	988.09	Covered	0.00	14.26	1.46%	SHORT
ISHARES INC MSCI MEXICO CAPPED ETF	118.00	01/09/2015	6,838.20	02/11/2015	6,552.84	Covered	0.00	-285.36	-4.17%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	86.00	01/28/2015	4,606.41	02/11/2015	4,530.84	Covered	0.00	-165.57	-3.53%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	638.00	01/15/2015	14,810.92	02/09/2015	14,562.61	Covered	-248.31	0.00	0.00%	SHORT
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	88.00	01/09/2015	848.68	02/05/2015	853.30	Covered	0.00	4.62	0.51%	SHORT
CEMEX S A B DE C V SPONSOR ADR NEW REP ORD PARTN CTF NEW FOI	632.00	12/18/2014	6,783.32	02/05/2015	6,039.20	Covered	0.00	-744.12	-10.97%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	41.00	01/29/2015	2,831.66	02/04/2015	2,881.61	Covered	0.00	29.95	1.06%	SHORT
ISHARES INC MSCI SOUTH AFRICA ETF	218.00	01/18/2015	13,960.04	02/04/2015	15,075.78	Covered	0.00	1,115.74	7.99%	SHORT
ISHARES INC MSCI MEXICO CAPPED ETF	88.00	01/06/2015	4,006.60	01/30/2015	3,852.52	Covered	0.00	-156.08	-3.89%	SHORT
ISHARES INC MSCI MEXICO CAPPED ETF	83.00	01/09/2015	3,709.32	01/30/2015	3,589.24	Covered	0.00	-220.08	-5.89%	SHORT
ISHARES INC MSCI MEXICO CAPPED ETF	63.00	01/02/2015	3,645.72	01/30/2015	3,569.25	Covered	76.47	0.00	0.00%	SHORT
EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS ISINRUS20082A1071	8.00	12/06/2014	216.31	01/28/2015	212.12	Covered	-4.19	0.00	0.00%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	3.00	01/15/2015	93.91	01/28/2015	48.88	Covered	0.00	-45.03	-47.95%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	8.00	01/15/2015	200.22	01/28/2015	130.35	Covered	0.00	-69.87	-34.90%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	49.00	01/15/2015	1,571.37	01/28/2015	798.40	Covered	0.00	-772.97	-49.19%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	89.00	01/15/2015	2,780.09	01/28/2015	1,450.16	Covered	0.00	-1,309.93	-47.46%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	33.00	01/14/2015	1,023.82	01/28/2015	537.70	Covered	0.00	-485.92	-47.47%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	22.00	01/14/2015	700.69	01/28/2015	358.47	Covered	0.00	-342.22	-48.84%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	72.00	01/14/2015	2,388.75	01/28/2015	1,173.16	Covered	0.00	-1,213.59	-50.85%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	1.00	01/14/2015	31.32	01/28/2015	16.29	Covered	0.00	-15.03	-47.99%	SHORT
ISHARES INC MSCI TURKEY ETF	125.00	01/09/2015	7,081.25	01/28/2015	7,243.80	Covered	0.00	162.55	2.30%	SHORT
BRF S A SPONSORED ADR ISINRUS105521079	185.00	11/20/2014	4,880.52	01/28/2015	4,413.64	Covered	0.00	-466.88	-9.59%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	4.00	01/14/2015	125.28	01/21/2015	66.30	Covered	0.00	-58.98	-47.07%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	58.00	01/14/2015	1,691.49	01/21/2015	928.27	Covered	0.00	-763.22	-45.12%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	13.00	01/14/2015	389.11	01/21/2015	215.49	Covered	-40.07	-133.55	-34.32%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	8.00	12/03/2014	189.23	01/21/2015	132.61	Covered	-56.62	0.00	0.00%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	49.00	12/03/2014	1,504.07	01/21/2015	812.23	Covered	-691.84	0.00	0.00%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	122.00	12/03/2014	3,815.95	01/21/2015	2,022.30	Covered	-1,593.65	0.00	0.00%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	22.00	12/03/2014	670.33	01/21/2015	364.68	Covered	-305.65	0.00	0.00%	SHORT
YANDEX N V SHS CLASS A ISINRUS000805522	74.00	11/28/2014	2,287.40	01/21/2015	1,193.49	Covered	-1,093.91	0.00	0.00%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	144.00	06/19/2014	3,008.62	01/21/2015	2,849.83	Covered	0.00	-358.79	-11.93%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	53.00	05/29/2014	1,096.72	01/21/2015	975.20	Covered	0.00	-121.43	-11.07%	SHORT
ISHARES TR MSCI CHINA ETF	8.00	11/06/2014	325.91	01/20/2015	302.18	Covered	0.00	-23.75	-7.29%	SHORT
ISHARES TR MSCI CHINA ETF	28.00	11/06/2014	1,108.58	01/20/2015	1,110.08	Covered	0.00	-118.50	-7.75%	SHORT
ISHARES TR MSCI CHINA ETF	57.00	10/08/2014	2,817.24	01/20/2015	2,870.52	Covered	0.00	53.28	1.89%	SHORT
ISHARES TR MSCI CHINA ETF	1.00	10/08/2014	50.42	01/20/2015	50.36	Covered	0.00	-0.06	-0.12%	SHORT
ISHARES TR MSCI CHINA ETF	9.00	10/08/2014	453.19	01/20/2015	453.24	Covered	0.00	0.05	0.01%	SHORT
ISHARES TR MSCI CHINA ETF	66.00	10/08/2014	3,349.00	01/20/2015	3,323.78	Covered	0.00	-25.24	-0.75%	SHORT
ISHARES TR MSCI CHINA ETF	49.00	10/08/2014	2,450.20	01/20/2015	2,467.64	Covered	0.00	17.44	0.71%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	183.00	11/20/2014	8,741.72	01/10/2015	5,978.61	Covered	0.00	-763.11	-11.32%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	176.00	11/19/2014	6,463.54	01/10/2015	5,749.92	Covered	-401.41	-312.21	-4.83%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	12.00	12/31/2014	1,253.98	01/18/2015	670.89	Covered	0.00	-583.09	-46.52%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	12/31/2014	1,037.61	01/18/2015	558.91	Covered	0.00	-478.90	-46.15%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/31/2014	103.01	01/18/2015	55.89	Covered	0.00	-47.12	-45.74%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/31/2014	103.61	01/18/2015	55.89	Covered	0.00	-47.72	-46.06%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	36.00	12/31/2014	3,878.04	01/18/2015	2,179.74	Covered	-1,698.30	-43.37%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	8.00	12/31/2014	780.14	01/18/2015	447.13	Covered	0.00	-333.01	-42.89%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	66.00	12/31/2014	3,916.88	01/18/2015	3,688.80	Covered	0.00	-228.08	-5.82%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	5.00	12/10/2014	298.82	01/18/2015	279.45	Covered	0.00	-19.37	-6.48%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/31/2014	60.17	01/18/2015	55.89	Covered	0.00	-4.28	-7.11%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	19.00	12/31/2014	1,890.80	01/18/2015	1,061.93	Covered	0.00	-828.87	-43.84%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	5.00	12/31/2014	468.37	01/18/2015	279.45	Covered	0.00	-188.92	-40.33%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	18.00	12/31/2014								

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YANDEX N V SHS CLASS A ISINRU000805522	50.00	11/28/2014	1,718.91	01/08/2015	1,030.96	Covered	-685.95	0.00	0.00%	SHORT
YANDEX N V SHS CLASS A ISINRU000805522	13.00	11/28/2014	365.01	01/08/2015	230.33	Covered	-155.68	0.00	0.00%	SHORT
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISINRU5874030100	28.00	11/04/2014	613.45	01/08/2015	613.76	Covered	0.00	0.31	0.05%	SHORT
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISINRU5874030100	116.00	11/04/2014	2,541.02	01/08/2015	2,542.73	Covered	0.00	1.11	0.04%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	274.00	05/28/2014	5,060.82	01/08/2015	5,154.80	Covered	-295.10	-219.62	-3.88%	SHORT
MARKET VECTORS ETF TR VIETNAM ETF	347.00	05/27/2014	7,070.98	01/08/2015	6,528.17	Covered	-551.81	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	148.00	11/07/2014	5,384.97	01/08/2015	5,079.11	Covered	-305.86	0.00	0.00%	SHORT
KRANESHARES TR CSI CHINA INTERNET ETF	433.00	10/30/2014	15,518.88	01/08/2015	14,859.82	Covered	-658.86	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	217.00	08/05/2014	10,858.57	01/08/2015	11,171.18	Covered	0.00	312.61	2.88%	SHORT
ISHARES TR MSCI INDONESIA ETF	60.00	12/04/2014	1,813.11	01/08/2015	1,806.81	Covered	-206.30	0.00	0.00%	SHORT
ISHARES INC MSCI MEXICO CAPPED ETF	17.00	01/02/2015	983.77	01/08/2015	1,004.38	Covered	0.00	20.59	2.09%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	23.00	12/10/2014	1,387.58	01/08/2015	1,281.89	Covered	-4.59	-101.08	-7.28%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	19.00	12/10/2014	1,853.86	01/08/2015	1,058.96	Covered	-834.00	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	5.00	12/10/2014	490.17	01/08/2015	278.87	Covered	-220.50	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	18.00	12/10/2014	1,847.22	01/08/2015	1,003.22	Covered	-844.00	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	6.00	12/10/2014	815.74	01/08/2015	334.41	Covered	-281.33	0.00	0.00%	SHORT
ISHARES INC MSCI TAIWAN ETF	975.00	08/08/2014	15,267.26	01/08/2015	14,664.00	Covered	0.00	-633.26	-4.14%	SHORT
ISHARES INC MSCI TAIWAN ETF	397.00	08/05/2014	8,161.24	01/08/2015	5,970.88	Covered	0.00	-190.36	-3.09%	SHORT
ISHARES INC MSCI TAIWAN ETF	713.00	08/02/2014	10,819.77	01/08/2015	10,723.52	Covered	0.00	-96.25	-0.89%	SHORT
INFOSYS LTD SPONSORED ADR REPSTG 1 EQUITY SHS ISINRU54567881C	54.00	11/04/2014	1,611.81	01/08/2015	1,736.65	Covered	-46.96	-88.20	-3.76%	SHORT
INFOSYS LTD SPONSORED ADR REPSTG 1 EQUITY SHS ISINRU54567881C	51.00	11/04/2014	1,742.73	01/08/2015	1,640.18	Covered	-102.57	0.00	0.00%	SHORT
FIBRIA CELLULOSE S A SPONSORED ADR REPSTG COM SHS ISINRU53157	41.00	12/18/2014	486.08	01/08/2015	492.00	Covered	0.00	5.92	1.22%	SHORT
EMBRAR S A SPONSORED ADR REPSTG 4 COM SHS ISINRU52062A107I	11.00	11/04/2014	486.54	01/08/2015	370.51	Covered	107.03	0.00	0.00%	SHORT
EMBRAR S A SPONSORED ADR REPSTG 4 COM SHS ISINRU52062A107I	71.00	11/04/2014	1,820.03	01/08/2015	1,518.00	Covered	311.03	0.00	0.00%	SHORT
EMBRAR S A SPONSORED ADR REPSTG 4 COM SHS ISINRU52062A107I	48.00	11/04/2014	1,920.10	01/08/2015	1,587.00	Covered	-333.10	0.00	0.00%	SHORT
CEMEX S A B DE C V SPONSOR ADR NEW REP ORD PARTN CTF NEW FOI	172.00	12/18/2014	1,846.09	01/08/2015	1,756.12	Covered	0.00	-89.97	-4.87%	SHORT
BRF S A SPONSORED ADR ISINRU51055211070	50.00	11/20/2014	1,313.86	01/08/2015	1,181.00	Covered	0.00	-132.86	-10.10%	SHORT
BAIDU COM INC SPONS ADR REPSTG ORD SHS CL A	15.00	09/17/2014	3,272.58	01/08/2015	3,446.25	Covered	0.00	173.67	5.31%	SHORT
CEMEX S A B DE C V SPONSOR ADR NEW REP ORD PARTN CTF NEW FOI	471.00	12/10/2014	5,055.29	01/08/2015	4,658.57	Covered	0.00	-396.72	-7.85%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	22.00	12/10/2014	2,257.71	12/19/2014	1,222.44	Covered	-1,035.27	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	12.00	12/10/2014	1,253.89	12/19/2014	666.79	Covered	-587.10	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	12/10/2014	1,037.74	12/19/2014	555.88	Covered	-482.08	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/10/2014	103.01	12/19/2014	55.57	Covered	-47.44	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/10/2014	103.81	12/19/2014	55.57	Covered	-48.04	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	39.00	12/10/2014	3,848.75	12/19/2014	2,187.07	Covered	-1,661.68	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	8.00	12/10/2014	780.08	12/19/2014	444.53	Covered	-335.55	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	71.00	12/10/2014	4,213.09	12/18/2014	3,945.18	Covered	-267.91	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	5.00	12/10/2014	489.27	12/18/2014	275.00	Covered	-214.27	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	18.00	12/10/2014	1,811.60	12/18/2014	900.00	Covered	-911.60	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	12/10/2014	2,818.04	12/18/2014	1,540.00	Covered	-1,278.04	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	12.00	12/10/2014	1,230.13	12/18/2014	660.00	Covered	-570.13	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	12/10/2014	1,017.64	12/18/2014	550.00	Covered	-467.64	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/10/2014	101.03	12/18/2014	55.00	Covered	-46.03	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/10/2014	101.83	12/18/2014	55.00	Covered	-46.83	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	69.00	12/10/2014	4,004.41	12/18/2014	3,705.01	Covered	-299.40	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	19.00	12/10/2014	1,875.08	12/18/2014	1,045.00	Covered	-830.08	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	5.00	12/10/2014	494.22	12/18/2014	275.00	Covered	-219.22	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	39.00	12/10/2014	3,771.56	12/18/2014	2,145.00	Covered	-1,626.56	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	18.00	12/10/2014	1,820.41	12/18/2014	1,060.00	Covered	-760.41	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	12/10/2014	2,845.75	12/18/2014	1,540.01	Covered	-1,305.74	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	12.00	12/10/2014	1,242.01	12/18/2014	660.00	Covered	-582.01	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	12/10/2014	1,027.84	12/18/2014	550.00	Covered	-477.84	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/10/2014	102.02	12/18/2014	55.00	Covered	-47.02	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	12/10/2014	102.82	12/18/2014	55.00	Covered	-47.82	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	39.00	12/10/2014	3,810.16	12/18/2014	2,145.01	Covered	-1,665.15	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	8.00	12/10/2014	772.16	12/18/2014	440.00	Covered	-332.16	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	140.00	12/10/2014	8,168.95	12/18/2014	7,700.01	Covered	-468.94	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	19.00	12/10/2014	1,856.28	12/18/2014	1,045.00	Covered	-811.28	0.00	0.00%	SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	8.00	12/10/2014	784.24	12/18/2014	440.00	Covered	-344.24	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	48.00	12/04/2014	1,450.49	12/18/2014	1,230.72	Covered	0.00	-219.77	-15.15%	SHORT
ISHARES TR MSCI INDONESIA ETF	135.00	12/01/2014	3,732.75	12/18/2014	3,461.40	Covered	-271.35	0.00	0.00%	SHORT
ISHARES TR MSCI INDONESIA ETF	218.00	12/01/2014	5,972.40	12/15/2014	5,434.80	Covered	-537.60	0.00	0.00%	SHORT
INFOSYS LTD SPONSORED ADR REPSTG 1 EQUITY SHS ISINRU54567881C	295.00	11/04/2014	10,080.52	12/15/2014	9,100.84	Covered	-979.68	0.00	0.00%	SHORT
ISHARES TR MSCI CHINA ETF	94.00	08/05/2014	4,703.72	12/11/2014	4,621.01	Covered	0.00	-82.71	-1.76%	SHORT
GRUPO TELEVIS SA DE CV SPON ADR REPSTG ORD PARTN CTF ISINRU	148.00	11/10/2014	5,209.81	12/11/2014	4,959.91	Covered	0.00	-249.90	-4.80%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	18.00	10/23/2014	507.27	12/10/2014	425.44	Covered	0.00	-81.83	-16.13%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	141.00	10/23/2014	4,509.67	12/10/2014	3,749.20	Covered	0.00	-760.47	-16.86%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	3.00	10/23/2014	93.29	12/10/2014	79.77	Covered	0.00	-13.52	-14.49%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	17.00	10/23/2014	542.95	12/10/2014	452.03	Covered	0.00	-90.92	-16.75%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	64.00	10/23/2014	1,979.08	12/10/2014	1,701.77	Covered	0.00	-277.31	-14.01%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	307.00	11/12/2014	12,120.27	12/10/2014	12,334.27	Covered	0.00	214.00	1.77%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	407.00	11/11/2014	16,084.40	12/10/2014	16,351.96	Covered	0.00	267.56	1.66%	SHORT
ISHARES TR CHINA LARGE-CAP ETF	98.00	11/10/2014	3,865.95	12/10/2014	3,827.33	Covered	0.00	38.62	1.00%	SHORT
GRUPO TELEVIS SA DE CV SPON ADR REPSTG ORD PARTN CTF ISINRU	127.00	11/10/2014	4,470.58	12/10/2014	4,409.54	Covered	0.00	-61.04	-1.37%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	4.00	10/13/2014	207.39	12/09/2014	100.88	Covered	0.00	-106.51	-51.35%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	32.00	10/13/2014	1,885.50	12/09/2014	1,287.04	Covered	0.00	-598.46	-31.77%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	57.00	10/13/2014	3,011.29	12/09/2014	2,292.54	Covered	0.00	-718.75	-23.87%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	18.00	10/13/2014	939.77	12/09/2014	723.98	Covered	0.00	-215.81	-22.96%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	14.00	10/13/2014	740.74	12/09/2014	583.08	Covered	0.00	-157.66	-21.28%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	2.00	10/13/2014	132.51	12/09/2014	80.44	Covered	0.00	-52.07	-39.30%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	18.00	10/13/2014	1,055.88	12/09/2014	843.52	Covered	0.00	-212.36	-20.05%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	21.00	10/13/2014	1,017.45	12/09/2014	844.82	Covered	0.00	-172.63	-16.99%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	1.00	10/13/2014	68.51	12/09/2014	40.22	Covered	0.00	-28.29	-41.29%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	4.00	10/13/2014	209.15	12/09/2014	180.88	Covered	0.00	-28.27	-13.52%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	24.00	10/13/2014	1,250.54	12/09/2014	965.28	Covered	0.00	-285.26	-22.81%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	107.00	10/08/2014	4,568.09	12/09/2014	4,303.54	Covered	0.00	-264.55	-5.81%	SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONS ADR NON VTG ISINRU57	49.00	11/21/2014	674.00	12/04/2014	462.59	Covered	0.00	-211.41	-31.37%	SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONS ADR NON VTG ISINRU57	199.00	11/21/2014	2,065.63	12/04/2014	1,595.48	Covered	0.00	-470.17	-22.76%	SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONS ADR NON VTG ISINRU57	537.00	11/21/2014	6,320.05	12/04/2014	5,069.60	Covered	-1,141.10	-1,136.35	-17.98%	SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONS ADR NON VTG ISINRU57	199.00	11/20/2014	1,726.99	12/04/2014	1,595.48	Covered	0.00	-131.53	-7.60%	SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONS ADR NON VTG ISINRU57	537.00	11/20/2014	5,497.05	12/03/2014	5,313.08	Covered	0.00	-183.97	-3.27%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	235.00	10/06/2014	10,034.50	12/01/2014	9,693.75	Covered	0.00	-340.75	-3.40%	SHORT
ISHARES INC MSCI CHILE CAPPED ETF	89.00	10/06/2014	3,800.30	11/28/2014	3,714.86	Covered	0.00	-85.44	-2.25%	SHORT
WISDOMTREE TR INDIA EARNINGS FD	372.00	08/14/2014	8,273.99	11/28/2014	8,634.94	Covered	0.00	360.95	4.36%	SHORT
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ISHARES INC MSCI SOUTH KOREA CAPPED ETF	12.00	10/30/2014	1 242 73	11/11/2014	684 48 Covered	-558 25	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	10/30/2014	1 028 44	11/11/2014	570 40 Covered	-458 04	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	10/30/2014	102 08	11/11/2014	57 04 Covered	-45 04	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	10/30/2014	102 08	11/11/2014	57 04 Covered	-45 04	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	36.00	10/30/2014	3 812 52	11/11/2014	2 224 56 Covered	-1,587 96	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	140.00	10/30/2014	8 315 90	11/11/2014	7,885 80 Covered	-330 36	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	19.00	10/30/2014	1 878 22	11/11/2014	1 083 78 Covered	-792 46	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	8.00	10/30/2014	772 84	11/11/2014	458 32 Covered	-318 32	0.00	0.00%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	17.00	10/23/2014	525 09	11/10/2014	453 05 Covered	-72 84	0.00	-13.82%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	89.00	10/23/2014	2 736 17	11/10/2014	2 371 85 Covered	-367 32	0.00	-13.41%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	73.00	10/23/2014	2 181 40	11/10/2014	1 945 45 Covered	-235 95	0.00	-10.82%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	14.00	10/23/2014	424 04	11/10/2014	373 10 Covered	-50 94	0.00	-12.01%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	48.00	10/23/2014	1 428 03	11/10/2014	1 225 90 Covered	-202 13	0.00	-14.15%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	19.00	10/23/2014	600 19	11/10/2014	508 35 Covered	-93 84	0.00	-15.64%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	16.00	10/23/2014	495 86	11/10/2014	426 40 Covered	-69 26	0.00	-13.97%	SHORT	
ISHARES INC MSCI MALAYSIA ETF ISINRU54042888305	325.00	10/01/2014	5 136 82	11/10/2014	4,877 67 Covered	-258 95	0.00	-5.04%	SHORT	
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	46.00	10/20/2014	1,301 08	11/10/2014	706 40 Covered	-594 68	0.00	-45.71%	SHORT	
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	81.00	10/20/2014	1 773 94	11/10/2014	1 243 88 Covered	-530 06	0.00	-29.88%	SHORT	
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	42.00	10/20/2014	1 130 80	11/10/2014	644 97 Covered	-485 83	0.00	-42.96%	SHORT	
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	19.00	10/20/2014	548 99	11/10/2014	291 77 Covered	-257 22	0.00	-46.85%	SHORT	
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	98.00	10/20/2014	2 840 18	11/10/2014	1 504 94 Covered	-532 87	-602 37	-22.82%	SHORT	
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	81.00	10/20/2014	1 085 11	11/10/2014	1 243 88 Covered	-421 23	0.00	0.00%	SHORT	
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	42.00	10/20/2014	1 074 38	11/10/2014	644 97 Covered	-429 39	0.00	0.00%	SHORT	
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	2.00	10/20/2014	523 48	11/10/2014	251 99 Covered	-231 89	0.00	0.00%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	34.00	10/23/2014	1 053 29	11/10/2014	905 23 Covered	-69 58	0.00	-78 38	0.00%	SHORT
ISHARES TR MSCI POLAND CAPPED ETF	141.00	10/23/2014	4,407 50	11/10/2014	3 754 13 Covered	-653 37	0.00	0.00%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	3.00	10/23/2014	91 12	11/10/2014	79 88 Covered	-11 24	0.00	0.00%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	17.00	10/23/2014	530 64	11/10/2014	452 83 Covered	-78 01	0.00	0.00%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	81.00	10/23/2014	2 448 08	11/10/2014	2 158 63 Covered	-289 45	0.00	0.00%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	89.00	10/23/2014	2 674 68	11/10/2014	2 369 83 Covered	-305 05	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	24.00	06/30/2014	1 249 78	11/07/2014	1 007 88 Covered	-241 88	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	4.00	06/30/2014	207 26	11/07/2014	187 98 Covered	-38 28	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	32.00	06/30/2014	1 685 46	11/07/2014	1 343 84 Covered	-321 62	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	57.00	06/30/2014	3 006 45	11/07/2014	2 393 72 Covered	-615 73	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	18.00	06/30/2014	938 19	11/07/2014	755 91 Covered	-182 28	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	14.00	06/30/2014	740 29	11/07/2014	587 93 Covered	-152 36	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	10.00	06/30/2014	131 45	11/07/2014	83 99 Covered	-48 46	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	18.00	06/30/2014	1 055 34	11/07/2014	871 92 Covered	-183 42	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	4.00	06/30/2014	194 78	11/07/2014	167 98 Covered	-26 79	0.00	-13.75%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	36.00	06/30/2014	2 870 55	11/07/2014	1 637 81 Covered	-200 28	-1 008 26	-37.68%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	4.00	06/30/2014	209 02	11/07/2014	187 98 Covered	-21 04	0.00	0.00%	SHORT	
ISHARES INC MSCI CHILE CAPPED ETF	21.00	06/30/2014	1 016 77	11/07/2014	881 90 Covered	-134 87	0.00	0.00%	SHORT	
YANDEX N V SHS CLASS A ISINRU000605522	62.00	10/30/2014	1 065 72	11/06/2014	1 628 97 Covered	-336 75	0.00	0.00%	SHORT	
YANDEX N V SHS CLASS A ISINRU000605522	122.00	10/30/2014	3 736 18	11/06/2014	3 205 39 Covered	-533 77	0.00	0.00%	SHORT	
ISHARES INC MSCI TURKEY ETF	11.00	10/30/2014	599 08	11/06/2014	564 02 Covered	-35 06	0.00	-5.85%	SHORT	
ISHARES INC MSCI TURKEY ETF	15.00	10/30/2014	723 24	11/06/2014	709 13 Covered	-14 11	0.00	45.89	0.00%	SHORT
ISHARES INC MSCI TURKEY ETF	80.00	10/30/2014	3 633 08	11/06/2014	4 102 02 Covered	0.00	188 94	4.30%	SHORT	
ISHARES INC MSCI TURKEY ETF	104.00	10/30/2014	5 203 45	11/06/2014	5 332 62 Covered	0.00	120 17	2.48%	SHORT	
VALE S A ADR ISINRU591912E1055	313.00	10/30/2014	3 708 18	11/04/2014	2,989 15 Covered	-720 03	0.00	-19.18%	SHORT	
VALE S A ADR ISINRU591912E1055	139.00	10/30/2014	1 484 41	11/04/2014	1 327 45 Covered	-156 96	0.00	-10.56%	SHORT	
VALE S A ADR ISINRU591912E1055	333.00	10/15/2014	3 823 01	11/04/2014	3 180 15 Covered	-604 25	-39 61	-1.01%	SHORT	
ITAUBANCO HLDG SA NS SPONSORED ADR REPGT 500 PFD ISINRU'	969.00	10/30/2014	14 253 21	11/04/2014	14 389 65 Covered	0.00	136 44	0.96%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	09/23/2014	98 58	11/04/2014	57 34 Covered	-41 22	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	39.00	09/23/2014	3 852 07	11/04/2014	2 236 34 Covered	-1 415 73	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	39.00	09/23/2014	3 806 17	11/04/2014	2 236 34 Covered	-1 369 83	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	15.00	09/23/2014	1 376 88	11/04/2014	880 13 Covered	-510 75	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	09/23/2014	91 73	11/04/2014	57 34 Covered	-34 39	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	6.00	09/23/2014	501 07	11/04/2014	344 05 Covered	-157 02	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	31.00	10/30/2014	2 993 98	11/04/2014	1 777 81 Covered	-1 216 37	0.00	-40.83%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	15.00	10/30/2014	1 438 00	11/04/2014	880 13 Covered	-557 87	0.00	-40.21%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	10/30/2014	95 85	11/04/2014	57 34 Covered	-38 51	0.00	-40.18%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	6.00	10/30/2014	525 78	11/04/2014	344 05 Covered	-181 71	0.00	-34.56%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	4.00	10/30/2014	350 51	11/04/2014	229 37 Covered	-121 14	0.00	-34.56%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	14.00	10/30/2014	1 228 09	11/04/2014	802 79 Covered	-425 30	0.00	-34.63%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	33.00	10/30/2014	3 205 83	11/04/2014	1 892 29 Covered	-1 313 34	0.00	-40.97%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	19.00	10/30/2014	1 837 13	11/04/2014	1 089 50 Covered	-747 63	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	5.00	10/30/2014	484 23	11/04/2014	288 71 Covered	-197 52	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	18.00	10/30/2014	1 793 48	11/04/2014	1 032 16 Covered	-761 32	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	4.00	09/23/2014	334 05	11/04/2014	229 37 Covered	-104 68	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	10/30/2014	2 789 85	11/04/2014	1 805 58 Covered	-1 184 27	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	12.00	10/30/2014	1 218 05	11/04/2014	688 11 Covered	-529 94	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	10/30/2014	1 007 87	11/04/2014	573 42 Covered	-434 45	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	10/30/2014	100 02	11/04/2014	57 34 Covered	-42 68	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	10/30/2014	100 02	11/04/2014	57 34 Covered	-42 68	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	36.00	10/30/2014	3 732 29	11/04/2014	2 236 34 Covered	-1 495 95	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	36.00	10/30/2014	3 688 39	11/04/2014	2 236 34 Covered	-1 452 05	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	15.00	10/30/2014	1 407 74	11/04/2014	880 13 Covered	-547 61	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	10/30/2014	93 79	11/04/2014	57 34 Covered	-36 45	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	6.00	10/30/2014	513 41	11/04/2014	344 05 Covered	-169 36	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	14.00	09/23/2014	1 170 49	11/04/2014	802 79 Covered	-367 70	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	4.00	10/30/2014	342 28	11/04/2014	229 37 Covered	-112 91	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	14.00	10/30/2014	1 190 29	11/04/2014	802 79 Covered	-386 50	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	33.00	10/30/2014	3 137 74	11/04/2014	1 892 29 Covered	-1 245 45	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	19.00	10/30/2014	1 798 05	11/04/2014	1 089 50 Covered	-708 55	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	5.00	10/30/2014	473 94	11/04/2014	288 71 Covered	-185 23	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	18.00	09/23/2014	1 756 48	11/04/2014	1 032 16 Covered	-724 30	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	09/23/2014	2 732 28	11/04/2014	1 805 58 Covered	-1 126 68	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	12.00	09/23/2014	1 193 37	11/04/2014	688 11 Covered	-505 26	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	09/23/2014	987 30	11/04/2014	573 42 Covered	-413 88	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	09/23/2014	97 98	11/04/2014	57 34 Covered	-40 62	0.00	0.00%	SHORT	
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	33.00	09/23/2014	3 089 86	11/04/2014	1 892 29 Covered	-1,177 57	0.00	0.00%	SHORT	
COMPANHIA ENERGETICA DE MINAS GERAIS ADR ISINRU52044006012	868.00	10/30/2014	5 147 24	11/04/2014	4 673 64 Covered	-473 60	0.00	-173 60	-3.37%	SHORT
BRF S A SPONSORED ADR ISINRU51055271076	357.00	10/30/2014	9 056 38	11/04/2014	9 243 01 Covered	0.00	186 63	2.06%	SHORT	
BANCO BRADESCO S A SPONSORED ADR REPGT PFD SHS NEW 2004	1 127.00	10/30/2014	16 826 00	11/04/2014	16 625 06 Covered	-200 94	0.00	-1.19%	SHORT	
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISINRU5874039100	376.00	08/28/2014	7 850 06	10/30/2014	7 637 40 Covered	-212 66	0.00	87 34	1.11%	SHORT
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISINRU5874039100	116.00	08/28/2014	2 448 85	10/30/2014	2 448 77 Covered	-8 08	0.00	0.00%	SHORT	
ISHARES TR MSCI CHINA ETF	53.00	08/28/2014	2 853 09	10/30/2014	2 576 29 Covered	-276 80	0.00	-9.51%	SHORT	
ISHARES TR MSCI CHINA ETF	257.00	08/01/2014	12 793 82	10/30/2014	12 487 70 Covered	-306 12	0.00	-2.39%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	73.00	10/23/2014	2 183 84	10/30/2014	2,008 96 Covered	-184 88	0.00	0.00%	SHORT	
ISHARES TR MSCI POLAND CAPPED ETF	14.00	10/23/2014	426 43	10/30/2014	385 28 Covered	-41 15	0.00	0.00		

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ISHARES INC MSCI CHILE CAPPED ETF	32.00	09/29/2014	1,656.28	10/30/2014	1,355.91 Covered	-300.35	0.00	0.00% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	94.00	10/1/2014	4,764.60	10/30/2014	4,006.35 Covered	0.00	-758.31	-15.92% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	37.00	10/1/2014	1,690.08	10/30/2014	1,576.97 Covered	0.00	-313.11	-18.57% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	82.00	10/1/2014	4,267.46	10/30/2014	3,494.90 Covered	0.00	-802.56	-18.68% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	9.00	10/1/2014	510.22	10/30/2014	383.50 Covered	0.00	-126.63	-24.82% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	72.00	10/1/2014	4,207.61	10/30/2014	3,068.60 Covered	0.00	-1,138.92	-27.07% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	29.00	10/1/2014	1,640.61	10/30/2014	1,236.00 Covered	0.00	-404.61	-24.66% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	5.00	10/1/2014	284.44	10/30/2014	213.10 Covered	0.00	-71.34	-25.08% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	47.00	10/1/2014	2,690.88	10/30/2014	2,003.18 Covered	0.00	-687.68	-25.56% SHORT
EMBRAER S A SPONSORED ADR REPTG 4 COM SHS ISINRUS20082A1071	156.00	10/02/2014	6,529.39	10/30/2014	5,917.10 Covered	-360.72	-231.57	-3.55% SHORT
WISDOMTREE TR INDIA EARNINGS FID	156.00	08/14/2014	3,489.74	10/30/2014	3,497.52 Covered	0.00	27.78	0.80% SHORT
VALE S A ADR ISINRUS91912E1055	139.00	10/15/2014	1,565.79	10/30/2014	1,510.24 Covered	-85.55	0.00	0.00% SHORT
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISINRUS874030100	205.00	08/28/2014	4,327.88	10/30/2014	4,376.75 Covered	0.00	48.87	1.13% SHORT
PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	1,270.00	10/15/2014	20,347.43	10/30/2014	15,278.10 Covered	0.00	-5,069.33	-24.91% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	2.00	05/27/2014	40.84	10/30/2014	42.32 Covered	0.00	1.48	3.62% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	348.00	05/22/2014	6,956.52	10/30/2014	7,363.78 Covered	0.00	407.24	5.85% SHORT
MARKET VECTORS ETF TR VIETNAM ETF	724.00	05/15/2014	13,988.55	10/30/2014	15,320.06 Covered	0.00	1,331.45	9.52% SHORT
ISHARES TR MSCI CHINA ETF	539.00	08/01/2014	26,832.19	10/30/2014	25,818.10 Covered	0.00	-1,014.09	-3.78% SHORT
ISHARES INC MSCI MALAYSIA ETF ISINRUS4642888305	711.00	09/30/2014	11,303.55	10/30/2014	10,793.05 Covered	-169.45	-341.05	-3.02% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	19.00	09/22/2014	1,787.49	10/30/2014	1,068.02 Covered	-689.47	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	23.00	09/22/2014	2,143.08	10/30/2014	1,329.17 Covered	-813.91	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	09/22/2014	2,008.96	10/30/2014	1,618.12 Covered	-400.84	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	12.00	09/19/2014	1,140.53	10/30/2014	693.48 Covered	-447.05	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	09/19/2014	943.26	10/30/2014	577.08 Covered	-365.38	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	09/19/2014	93.56	10/30/2014	57.78 Covered	-35.77	0.00	0.00% SHORT
ISHARES INC MSCI TAIWAN ETF	847.00	05/23/2014	12,747.78	10/30/2014	13,018.77 Covered	0.00	270.99	2.13% SHORT
ISHARES INC MSCI TAIWAN ETF	820.00	04/01/2014	11,935.89	10/30/2014	12,603.77 Covered	0.00	668.08	5.60% SHORT
ISHARES INC MSCI TAIWAN ETF	198.00	04/01/2014	2,884.70	10/30/2014	3,043.35 Covered	0.00	158.65	5.50% SHORT
ISHARES INC MSCI TAIWAN ETF	721.00	01/31/2014	9,774.74	10/30/2014	11,082.06 Covered	0.00	1,307.35	13.37% SHORT
ISHARES INC MSCI TAIWAN ETF	974.00	01/29/2014	13,251.76	10/30/2014	14,970.81 Covered	0.00	1,719.05	12.97% SHORT
ISHARES INC MSCI TAIWAN ETF	72.00	11/20/2013	1,012.88	10/30/2014	1,106.87 Covered	0.00	93.99	9.28% SHORT
ISHARES INC MSCI TURKEY ETF	83.00	09/18/2014	4,549.98	10/30/2014	4,403.25 Covered	-146.73	0.00	0.00% SHORT
ISHARES INC MSCI TURKEY ETF	4.00	10/03/2014	200.13	10/30/2014	212.00 Covered	0.00	11.87	5.93% SHORT
ISHARES INC MSCI TURKEY ETF	83.00	10/03/2014	4,001.81	10/30/2014	4,369.05 Covered	0.00	367.24	9.93% SHORT
ISHARES INC MSCI TURKEY ETF	60.00	09/18/2014	4,315.96	10/30/2014	4,240.05 Covered	-75.91	0.00	0.00% SHORT
ISHARES INC MSCI TURKEY ETF	108.00	09/18/2014	5,920.46	10/30/2014	5,724.07 Covered	-196.39	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	36.00	09/26/2014	2,841.02	10/30/2014	1,623.18 Covered	-1,217.84	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	4.00	09/26/2014	205.99	10/30/2014	188.48 Covered	-39.51	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	24.00	09/24/2014	1,231.60	10/30/2014	998.88 Covered	-232.72	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	4.00	09/24/2014	204.23	10/30/2014	189.48 Covered	-37.75	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	69.00	09/24/2014	4,564.67	10/30/2014	3,704.19 Covered	-860.48	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	32.00	09/24/2014	1,621.38	10/30/2014	1,331.84 Covered	-289.54	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	2.00	09/24/2014	128.03	10/30/2014	83.24 Covered	-44.79	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	16.00	09/24/2014	1,019.99	10/30/2014	865.92 Covered	-154.07	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	57.00	09/26/2014	2,950.21	10/30/2014	2,372.36 Covered	-577.85	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	18.00	09/26/2014	920.48	10/30/2014	749.16 Covered	-171.32	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	14.00	09/26/2014	725.74	10/30/2014	582.68 Covered	-143.06	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	2.00	09/26/2014	130.37	10/30/2014	83.24 Covered	-47.13	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	16.00	09/26/2014	1,038.71	10/30/2014	865.92 Covered	-172.79	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	119.00	09/26/2014	5,638.00	10/30/2014	4,652.78 Covered	-985.21	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	57.00	09/26/2014	2,732.50	10/30/2014	2,372.35 Covered	-360.15	0.00	0.00% SHORT
ISHARES INC MSCI CHILE CAPPED ETF	119.00	09/24/2014	5,498.76	10/30/2014	4,952.79 Covered	-545.97	0.00	0.00% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	17.00	10/1/2014	973.29	10/30/2014	678.98 Covered	0.00	-294.31	-30.24% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	20.00	10/1/2014	1,132.65	10/30/2014	788.80 Covered	0.00	-333.85	-29.48% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	120.00	10/1/2014	6,629.10	10/30/2014	4,762.80 Covered	0.00	-1,866.30	-27.70% SHORT
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	98.00	10/20/2014	2,699.95	10/30/2014	1,696.38 Covered	-1,003.57	0.00	0.00% SHORT
GLOBAL X FDS GLOBAL X FTSE GREECE 20 ETF	81.00	10/20/2014	1,714.51	10/30/2014	1,402.11 Covered	-312.40	0.00	0.00% SHORT
EMBRAER S A SPONSORED ADR REPTG 4 COM SHS ISINRUS20082A1071	21.00	10/02/2014	878.96	10/30/2014	756.21 Covered	-122.75	0.00	0.00% SHORT
BAIDU COM INC SPONS ADR REPTG 4 COM SHS ISINRUS20082A1071	44.00	10/01/2014	1,724.51	10/30/2014	1,584.45 Covered	-140.06	0.00	0.00% SHORT
ISHARES INC MSCI MALAYSIA ETF ISINRUS4642888305	30.00	09/30/2014	6,545.16	10/30/2014	6,548.90 Covered	0.00	1.74	0.03% SHORT
ISHARES INC MSCI MALAYSIA ETF ISINRUS4642888305	78.00	09/30/2014	1,208.26	10/30/2014	1,143.36 Covered	-64.90	0.00	0.00% SHORT
ISHARES INC MSCI MALAYSIA ETF ISINRUS4642888305	595.00	09/29/2014	9,156.93	10/30/2014	8,951.54 Covered	-205.39	0.00	0.00% SHORT
ISHARES INC MSCI MALAYSIA ETF ISINRUS4642888305	1,581.00	09/29/2014	24,331.27	10/1/2014	23,574.29 Covered	-756.98	0.00	0.00% SHORT
ISHARES TR MSCI CHINA ETF	366.00	08/01/2014	19,215.83	10/15/2014	18,030.08 Covered	-497.57	-688.00	-3.58% SHORT
ISHARES TR MSCI CHINA ETF	17.00	08/01/2014	865.82	10/15/2014	794.07 Covered	-71.75	0.00	0.00% SHORT
ISHARES TR MSCI CHINA ETF	44.00	08/01/2014	2,269.98	10/15/2014	2,055.24 Covered	-214.74	0.00	0.00% SHORT
ISHARES TR MSCI CHINA ETF	10.00	08/01/2014	520.80	10/15/2014	467.10 Covered	-53.50	0.00	0.00% SHORT
ISHARES TR MSCI CHINA ETF	70.00	08/01/2014	3,862.25	10/15/2014	3,289.70 Covered	-392.55	0.00	0.00% SHORT
ISHARES TR MSCI CHINA ETF	28.00	08/01/2014	1,472.58	10/15/2014	1,307.88 Covered	-164.70	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	09/19/2014	93.56	10/14/2014	57.16 Covered	-36.37	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	51.00	09/19/2014	4,520.36	10/14/2014	2,919.44 Covered	-1,603.92	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	10.00	09/19/2014	879.10	10/14/2014	57.37 Covered	-57.37	0.00	0.00% SHORT
EMBRAER S A SPONSORED ADR REPTG 4 COM SHS ISINRUS20082A1071	223.00	10/01/2014	8,740.10	10/30/2014	7,991.78 Covered	-748.32	0.00	0.00% SHORT
MARKET VECTORS ETF TR EGYPT INDEX ETF NEW	2.00	08/28/2014	147.11	10/09/2014	141.22 Covered	0.00	-5.89	-4.00% SHORT
MARKET VECTORS ETF TR EGYPT INDEX ETF NEW	108.00	08/28/2014	7,368.01	10/09/2014	7,061.00 Covered	0.00	-337.01	-4.56% SHORT
MARKET VECTORS ETF TR EGYPT INDEX ETF NEW	2.00	08/25/2014	148.86	10/09/2014	141.22 Covered	0.00	-5.64	-3.84% SHORT
INFOSYS LTD SPONSORED ADR REPTG 1 EQUITY SHS ISINRUS4567891C	173.00	08/30/2014	10,465.32	10/09/2014	10,251.08 Covered	-214.24	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	36.00	09/19/2014	3,428.73	10/08/2014	2,248.10 Covered	-1,180.63	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	15.00	09/19/2014	1,308.63	10/08/2014	864.65 Covered	-443.98	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	09/19/2014	87.18	10/08/2014	57.64 Covered	-29.54	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	8.00	09/19/2014	473.77	10/08/2014	345.86 Covered	-127.91	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	2.00	09/19/2014	175.22	10/08/2014	115.29 Covered	-59.93	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	51.00	09/19/2014	4,216.64	10/08/2014	2,936.81 Covered	-1,277.13	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	49.00	09/19/2014	4,016.37	10/08/2014	2,824.53 Covered	-1,191.84	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	15.00	09/19/2014	1,219.39	10/08/2014	864.65 Covered	-354.74	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	1.00	09/19/2014	81.23	10/08/2014	57.64 Covered	-23.59	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	24.00	09/19/2014	1,752.31	10/08/2014	1,383.44 Covered	-368.87	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	52.00	09/19/2014	4,286.48	10/08/2014	2,997.48 Covered	-1,289.02	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	23.00	09/12/2014	1,899.43	10/08/2014	1,325.80 Covered	-573.63	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	18.00	09/12/2014	1,421.33	10/08/2014	1,037.58 Covered	-383.75	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	52.00	09/12/2014	4,585.85	10/08/2014	2,997.48 Covered	-1,588.36	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	23.00	09/12/2014	2,036.26	10/08/2014	1,325.80 Covered	-710.46	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	09/12/2014	2,478.93	10/08/2014	1,614.01 Covered	-864.92	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	28.00	09/12/2014	2,312.34	10/08/2014	1,614.01 Covered	-698.33	0.00	0.00% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	8.00	09/16/2014	392.34	10/06/2014	289.29 Covered	0.00	-103.05	-26.84% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	93.00	09/16/2014	5,582.52	10/06/2014	4,344.54 Covered	0.00	-1,237.98	-21.90% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	2.00	09/16/2014	116.35	10/06/2014	93.43 Covered	0.00	-22.92	-19.70% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	84.00	09/16/2014	3,736.96	10/06/2014	2,989.78 Covered	0.00	-747.17	-19.99% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	10.00	09/16/2014	544.51	10/06/2014	467.18 Covered	0.00	-77.35	-14.21% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	165.00	09/16/2014	8,667.88	10/06/2014	7,708.06 Covered	0.00	-959.82	-11.07% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	71.00	09/15/2014	3,620.92	10/06/2014	3,316.80 Covered	0.00	-304.12	-8.40% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	30.00	09/15/2014	1,468.42	10/06/2014	1,401.47 Covered	0.00	-66.95	-4.56% SHORT
ISHARES TR ISHARES MSCI UAE CAPPED ETF	156.00	08/29/2014	3,775.39	10/30/2014	3,772.86 Covered	0.00	-2.53	-0.07% SHORT
ISHARES TR ISHARES MSCI UAE CAP								

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ISHARES INC MSCI BRAZIL CAPPED ETF	9.00	08/28/2014	482.64	10/02/2014	375.06 Covered	-107.58	0.00	0.00% SHORT
ISHARES INC MSCI BRAZIL CAPPED ETF	72.00	08/28/2014	3,986.02	10/02/2014	3,000.47 Covered	-985.55	0.00	0.00% SHORT
YANDEX N V SHS CLASS A ISIN#NL000805522	148.00	09/09/2014	4,936.70	10/01/2014	3,919.15 Covered	-1,017.55	0.00	-20.61% SHORT
YANDEX N V SHS CLASS A ISIN#NL000805522	102.00	09/09/2014	3,231.36	10/01/2014	2,738.04 Covered	-478.81	-14.51	-0.45% SHORT
WISDOMTREE TR INDIA EARNINGS FD	642.00	08/14/2014	14,279.30	10/01/2014	14,023.78 Covered	-255.52	0.00	-1.70% SHORT
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISIN#US874030100	33.00	08/28/2014	606.68	10/01/2014	683.98 Covered	0.00	-32.70	-4.60% SHORT
TAIWAN SEMICONDUCTOR MFG CO SPONSORED ADR ISIN#US874030100	154.00	08/27/2014	3,218.40	10/01/2014	3,068.55 Covered	-117.85	0.00	-3.66% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	18.00	09/12/2014	1,149.36	10/01/2014	948.95 Covered	-200.41	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	24.00	09/12/2014	1,526.93	10/01/2014	1,423.42 Covered	-103.51	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	75.00	09/12/2014	5,478.90	10/01/2014	4,448.20 Covered	-1,029.89	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	30.00	09/12/2014	2,191.23	10/01/2014	1,779.28 Covered	-411.65	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	51.00	09/12/2014	3,474.08	10/01/2014	3,024.78 Covered	-449.30	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	105.00	09/12/2014	7,218.51	10/01/2014	6,227.47 Covered	-989.04	0.00	0.00% SHORT
ISHARES INC MSCI SOUTH KOREA CAPPED ETF	51.00	09/12/2014	3,254.14	10/01/2014	3,024.77 Covered	-229.37	0.00	0.00% SHORT
RECKITT BENCKISER PLC SPONSORED ADR ISIN#US7502552049	635.00	05/01/2014	10,208.57	03/26/2015	10,980.90 Covered	0.00	772.42	7.57% SHORT
NORTH ATLANTIC DRILLING LIMITED COM ISIN#BMG0613P2022	90.00	07/08/2014	947.70	03/04/2015	136.81 Covered	0.00	-810.89	-85.56% SHORT
NORTH ATLANTIC DRILLING LIMITED COM ISIN#BMG0613P2022	510.00	07/08/2014	5,370.30	03/03/2015	802.13 Covered	0.00	-4,568.17	-85.00% SHORT
NORTH ATLANTIC DRILLING LIMITED COM ISIN#BMG0613P2022	155.00	06/30/2014	1,618.71	03/03/2015	243.78 Covered	0.00	-1,374.93	-84.94% SHORT
NORTH ATLANTIC DRILLING LIMITED COM ISIN#BMG0613P2022	115.00	06/27/2014	1,202.22	03/03/2015	180.87 Covered	0.00	-1,021.35	-84.60% SHORT
NORTH ATLANTIC DRILLING LIMITED COM ISIN#BMG0613P2022	95.00	06/27/2014	989.22	03/03/2015	149.42 Covered	0.00	-839.80	-84.00% SHORT
NORTH ATLANTIC DRILLING LIMITED COM ISIN#BMG0613P2022	130.00	05/30/2014	1,332.55	03/03/2015	204.46 Covered	0.00	-1,128.09	-84.60% SHORT
NORTH ATLANTIC DRILLING LIMITED COM ISIN#BMG0613P2022	345.00	05/30/2014	3,536.39	03/02/2015	537.27 Covered	0.00	-2,999.12	-84.81% SHORT
INDIVIOR PLC SPONSORED ADR ISIN#US45670E1055	25.40	05/01/2014	287.88	02/12/2015	328.74 Covered	0.00	40.78	14.15% SHORT
INDIVIOR PLC SPONSORED ADR ISIN#US45670E1055	32.00	02/19/2014	286.06	02/12/2015	326.15 Covered	0.00	40.09	14.01% SHORT
INDIVIOR PLC SPONSORED ADR ISIN#US45670E1055	85.00	03/28/2014	2,369.25	02/05/2015	1,588.48 Covered	0.00	-830.77	-34.63% SHORT
STATOL ASA SPONSORED ADR ISIN#US85771P1021	20.00	05/01/2014	1,064.21	01/27/2015	877.81 Covered	0.00	-186.40	-17.53% SHORT
LUKOIL CO SPOND ADR SHS ISIN#US8778621044	65.00	02/19/2014	3,871.07	01/27/2015	2,852.22 Covered	0.00	-918.85	-22.31% SHORT
RIOCAN REAL ESTATE INVESTMENT TR UNIT ISIN#CA7690101031	105.00	05/01/2014	2,604.00	01/21/2015	2,470.46 Covered	0.00	-133.54	-5.13% SHORT
CANADIAN OIL SANDS LTD COM ISIN#CA13643E1051	345.00	05/08/2014	7,193.25	01/07/2015	2,480.85 Covered	0.00	-4,732.40	-65.70% SHORT
LUKOIL CO SPOND ADR SHS ISIN#US8778621044	60.00	02/19/2014	3,388.68	12/24/2014	2,400.42 Covered	0.00	-982.26	-28.96% SHORT
VODAFONE GROUP PLC NEW SPONSORED ADR NO PAR	50.3636	02/19/2014	3,457.44	10/27/2014	1,609.57 Covered	-343.58	-1,504.31	-43.51% SHORT
LUKOIL CO SPOND ADR SHS ISIN#US8778621044	70.00	02/19/2014	3,953.48	10/20/2014	3,369.90 Covered	0.00	-583.50	-14.70% SHORT
LUKOIL CO SPOND ADR SHS ISIN#US8778621044	15.00	11/05/2013	980.71	10/20/2014	722.14 Covered	0.00	-258.57	-26.37% SHORT
LUKOIL CO SPOND ADR SHS ISIN#US8778621044	80.00	11/05/2013	5,230.47	10/13/2014	3,918.68 Covered	0.00	-1,311.79	-25.08% SHORT
MARKETAXESS HLDGS INC COM	29.00	08/14/2014	1,634.54	04/27/2015	2,545.33 Covered	0.00	910.79	55.72% SHORT
CORE LABORATORIES NV	22.00	12/10/2014	2,442.22	01/08/2015	2,546.28 Covered	0.00	104.06	4.26% SHORT
SIRONA DENTAL SYS INC COM	32.00	01/22/2014	2,334.67	01/08/2015	2,916.18 Covered	0.00	581.48	24.91% SHORT
SHUTTERSTOCK INC COM	32.00	12/12/2014	1,984.34	01/08/2015	2,028.24 Covered	0.00	41.90	2.11% SHORT
PRIMERICA INC COM	72.00	06/11/2014	3,368.25	01/08/2015	3,790.08 Covered	0.00	421.83	12.52% SHORT
MARKETAXESS HLDGS INC COM	17.00	08/14/2014	958.18	01/08/2015	1,216.91 Covered	0.00	258.73	27.00% SHORT
MARKETAXESS HLDGS INC COM	67.00	05/06/2014	3,837.00	01/08/2015	4,766.04 Covered	0.00	1,159.04	31.87% SHORT
GRACO INC	26.00	10/15/2014	1,805.91	01/08/2015	2,084.94 Covered	0.00	279.03	15.45% SHORT
CHEFS WHSE INC COM	31.00	02/21/2014	712.89	01/08/2015	682.47 Covered	0.00	-30.42	-7.07% SHORT
CDW CORP COM	112.00	06/24/2014	3,569.04	01/08/2015	3,987.76 Covered	0.00	418.72	11.73% SHORT
ARTISAN PARTNERS ASSET MGMT INC CL A	88.00	10/01/2014	3,513.44	01/08/2015	3,306.57 Covered	-137.91	-85.96	-1.86% SHORT
MRC GLOBAL INC COM	248.00	03/04/2014	8,306.42	12/12/2014	3,503.88 Covered	0.00	-2,892.74	-45.22% SHORT
MRC GLOBAL INC COM	190.00	02/14/2014	5,579.31	12/12/2014	2,706.09 Covered	0.00	-2,873.22	-51.50% SHORT
SIRONA DENTAL SYS INC COM	120.00	11/06/2013	8,884.03	10/23/2014	9,349.25 Covered	0.00	665.22	7.66% SHORT
PRIMERICA INC COM	119.00	01/01/2014	5,568.98	10/23/2014	5,913.38 Covered	0.00	344.39	6.16% SHORT
PRIMERICA INC COM	253.00	04/08/2014	11,539.84	10/23/2014	11,934.23 Covered	0.00	3,348.85	24.55% SHORT
NVR INC	14.00	12/09/2013	13,632.77	10/23/2014	16,979.82 Covered	0.00	1,850.90	12.05% SHORT
MARKETAXESS HLDGS INC COM	283.00	05/06/2014	15,382.26	10/23/2014	17,213.25 Covered	0.00	1,830.99	12.56% SHORT
MRC GLOBAL INC COM	33.00	02/14/2014	969.04	10/23/2014	701.95 Covered	0.00	-267.09	-27.56% SHORT
MRC GLOBAL INC COM	557.00	01/15/2014	17,606.83	10/23/2014	11,848.00 Covered	0.00	-5,761.83	-32.72% SHORT
GRACO INC	128.00	10/15/2014	8,890.64	10/23/2014	9,730.82 Covered	0.00	840.18	9.45% SHORT
CDW CORP COM	218.00	08/24/2014	6,848.87	10/23/2014	6,520.40 Covered	-428.47	0.00	0.00% SHORT
CDW CORP COM	389.00	06/02/2014	11,423.53	10/23/2014	11,835.03 Covered	0.00	211.50	1.85% SHORT
ARTISAN PARTNERS ASSET MGMT INC CL A	41.00	10/01/2014	2,128.67	10/23/2014	2,088.95 Covered	0.00	-39.72	-1.87% SHORT
MDU RES GROUP INC COM	65.00	07/31/2015	1,271.88	06/08/2015	1,073.02 Covered	0.00	-198.84	-15.64% SHORT
MDU RES GROUP INC COM	245.00	06/30/2015	4,778.69	06/08/2015	4,044.51 Covered	0.00	-732.18	-15.33% SHORT
MDU RES GROUP INC COM	280.00	08/29/2015	5,507.43	06/08/2015	4,822.30 Covered	0.00	-685.13	-12.07% SHORT
MDU RES GROUP INC COM	185.00	06/28/2015	3,553.51	06/08/2015	3,054.02 Covered	0.00	-509.49	-14.11% SHORT
MDU RES GROUP INC COM	210.00	06/25/2015	4,157.64	06/08/2015	3,466.72 Covered	0.00	-691.22	-16.62% SHORT
MDU RES GROUP INC COM	250.00	06/25/2015	4,940.85	06/08/2015	4,127.05 Covered	0.00	-813.80	-16.47% SHORT
MDU RES GROUP INC COM	180.00	06/24/2015	3,606.26	06/08/2015	2,971.48 Covered	0.00	-637.81	-17.67% SHORT
MDU RES GROUP INC COM	180.00	06/24/2015	3,605.06	06/08/2015	2,971.48 Covered	0.00	-633.58	-17.57% SHORT
GENUINE PARTS CO	10.00	07/31/2015	800.86	06/04/2015	810.70 Covered	0.00	-80.16	-4.00% SHORT
GENUINE PARTS CO	10.00	02/28/2015	967.34	06/04/2015	810.70 Covered	0.00	-156.64	-16.19% SHORT
GENUINE PARTS CO	90.00	10/30/2014	8,510.39	06/04/2015	7,296.32 Covered	0.00	-1,214.07	-14.27% SHORT
DU PONT E I DE NEMOURS & CO COM	11.00	07/31/2015	834.05	06/03/2015	764.11 Covered	0.00	-69.94	-8.39% SHORT
DU PONT E I DE NEMOURS & CO COM	110.00	10/30/2014	7,020.30	06/03/2015	5,803.47 Covered	0.00	-1,216.83	-20.18% SHORT
OUTFRONT MEDIA INC COM	25.00	12/23/2014	874.85	07/18/2015	926.97 Covered	0.00	-47.88	-7.06% SHORT
CUMMINS INC	10.00	12/22/2014	1,451.31	07/13/2015	1,296.23 Covered	0.00	-155.08	-10.69% SHORT
CHEMOURS CO COM	22.00	10/30/2014	376.10	07/02/2015	352.22 Covered	0.00	-23.88	-6.35% SHORT
KRAFT FOODS GROUP INC COM	40.00	02/28/2015	2,554.78	04/23/2015	3,525.14 Covered	0.00	970.36	37.98% SHORT
KRAFT FOODS GROUP INC COM	205.00	12/22/2014	13,125.80	04/23/2015	18,060.30 Covered	0.00	4,940.50	37.64% SHORT
KRAFT FOODS GROUP INC COM	40.00	10/30/2014	2,224.80	04/23/2015	3,525.13 Covered	0.00	1,300.33	58.45% SHORT
KRAFT FOODS GROUP INC COM	10.00	08/20/2014	572.59	04/23/2015	681.28 Covered	0.00	308.69	53.91% SHORT
KRANESHARES TR E FD CHINA COM, PAPER ETF	530.00	12/31/2014	18,446.70	03/18/2015	18,232.00 Covered	0.00	-214.70	-1.18% SHORT
KRANESHARES TR E FD CHINA COM, PAPER ETF	10.00	12/29/2014	346.80	03/18/2015	344.00 Covered	0.00	-2.80	-0.81% SHORT
KRANESHARES TR E FD CHINA COM, PAPER ETF	80.00	12/29/2014	2,774.40	03/17/2015	2,745.80 Covered	0.00	-28.60	-1.04% SHORT
KRANESHARES TR E FD CHINA COM, PAPER ETF	90.00	12/29/2014	3,119.40	03/17/2015	3,088.80 Covered	0.00	-30.60	-0.98% SHORT
KRANESHARES TR E FD CHINA COM, PAPER ETF	110.00	12/23/2014	3,820.30	03/17/2015	3,775.20 Covered	0.00	-45.10	-1.18% SHORT
KRANESHARES TR E FD CHINA COM, PAPER ETF	10.00	12/22/2014	1,381.88	03/17/2015	1,372.80 Covered	0.00	-10.08	-1.37% SHORT
SYMANTEC CORP	15.00	09/10/2014	370.53	02/26/2015	360.28 Covered	0.00	-10.25	-2.63% SHORT
POTASH CORP OF SASKATCHEWAN INC COM ISIN#CA73755L1078	15.00	12/22/2014	534.03	02/26/2015	539.55 Covered	0.00	5.52	1.03% SHORT
OUTFRONT MEDIA INC COM	30.00	12/23/2014	809.82	02/26/2015	878.53 Covered	0.00	68.71	8.48% SHORT
KRANESHARES TR E FD CHINA COM, PAPER ETF	30.00	12/22/2014	1,043.90	02/26/2015	1,032.06 Covered	0.00	-11.84	-1.13% SHORT
CUMMINS INC	5.00	12/22/2014	725.88	02/26/2015	714.08 Covered	0.00	-11.80	-1.60% SHORT
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	133.00	10/30/2014	4,371.54	01/20/2015	3,712.38 Covered	0.00	-659.16	-15.08% SHORT
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	120.00	10/30/2014	3,944.24	01/20/2015	3,325.68 Covered	0.00	-618.56	-15.68% SHORT
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	10.00	10/30/2014	328.69	01/28/2015	280.72 Covered	0.00	-47.97	-14.56% SHORT
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	90.00	10/30/2014	2,958.19	01/27/2015	2,537.63 Covered	0.00	-420.56	-14.22% SHORT
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	12.00	10/30/2014	384.42	01/27/2015	336.89 Covered	0.00	-47.53	-14.08% SHORT
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	35.00	08/20/2014	1,124.17	01/27/2015	988.44 Covered	0.00	-135.73	-12.07% SHORT
HERCULES TECHNOLOGY GROWTH CAP INC COM	326.00	10/30/2014	5,068.05	01/09/2015	4,743.69 Covered	0.00	-324.36	-6.45% SHORT
HERCULES TECHNOLOGY GROWTH CAP INC COM	89.00	10/30/2014	1,381.80	01/08/2015	1,291.33 Covered	0.00	-90.47	-7.22% SHORT
HERCULES TECHNOLOGY GROWTH CAP INC COM	25.00	08/20/2014	363.99	01/08/2015	362.74 Covered	0.00	-1.25	-0.34% SHORT
OLIN CORP NEW COM PAR \$1	400.00	10/30/2014	6,835.78	12/31/2014	6,200.28 Covered	0.00	-635.48	-9.29% SHORT
OLIN CORP NEW COM PAR \$1	15.00	08/20/2014	411.45	12/31/2014	345.01 Covered	0.00	-66.44	-16.15% SHORT
NATIONAL HEALTH INVESTORS INC	55.00	10/30/2014	3,575.28	12/19/2014	3,744.89 Covered	0.00	169.61	4.74% SHORT
NATIONAL HEALTH INVESTORS INC	60.00	10/30/2014	3,900.30	12/19/2014	4,087.52 Covered	0.00	187.22	4.80% SHORT
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MICROCHIP TECHNOLOGY INC COM	100.00	10/30/2014	7 651.91	12/16/2014	8 376.23	Covered	0.00	724.32	9.47% SHORT
MICROCHIP TECHNOLOGY INC COM	20.00	10/30/2014	805.48	12/16/2014	882.12	Covered	0.00	78.68	9.52% SHORT
MICROCHIP TECHNOLOGY INC COM	10.00	08/20/2014	471.63	12/16/2014	441.06	Covered	0.00	-30.87	-6.54% SHORT
AT&T INC COM	145.00	10/30/2014	4 970.30	12/15/2014	4 886.82	Covered	0.00	-283.88	-5.71% SHORT
AT&T INC COM	10.00	08/20/2014	345.29	12/15/2014	323.21	Covered	0.00	-22.08	-6.39% SHORT
WELLS FARGO & CO NEW COM	80.00	01/13/2015	4 188.88	05/22/2015	4 491.21	Covered	0.00	324.33	7.78% SHORT
INTERNATIONAL BUSINESS MACHS CORP COM	35.00	12/31/2014	5 036.08	05/22/2015	6 042.91	Covered	0.00	406.83	7.22% SHORT
HOST HOTELS & RESORTS INC	120.00	03/06/2015	2 422.85	05/22/2015	2 415.81	Covered	-7.24	0.00	0.00% SHORT
HONEYWELL INTL INC COM	40.00	03/27/2015	4 102.49	05/22/2015	4 249.80	Covered	0.00	147.11	3.59% SHORT
GENERAL ELECTRIC CO COM	80.00	07/21/2014	1 580.00	05/22/2015	1 863.20	Covered	0.00	103.20	6.62% SHORT
DUNKIN BRANDS GROUP INC COM	100.00	12/18/2014	4 227.99	05/22/2015	5 299.00	Covered	0.00	1 071.01	25.33% SHORT
GENERAL ELECTRIC CO COM	300.00	07/21/2014	7 800.00	04/10/2015	8 353.88	Covered	0.00	553.88	7.10% SHORT
MATTEL INC COM	105.00	01/15/2014	3 982.84	12/16/2014	3 214.53	Covered	0.00	-748.31	-18.88% SHORT
MATTEL INC COM	94.00	01/23/2014	3 913.09	12/16/2014	2,877.77	Covered	0.00	-1 035.32	-26.48% SHORT
MATTEL INC COM	165.00	01/17/2014	7 072.10	12/16/2014	5 051.41	Covered	0.00	-2 020.69	-28.57% SHORT
MATTEL INC COM	99.00	01/13/2014	4 269.71	12/16/2014	3 030.85	Covered	0.00	-1 268.86	-29.51% SHORT
MATTEL INC COM	66.00	01/13/2014	2 806.47	12/11/2014	2,073.87	Covered	0.00	-792.60	-27.65% SHORT
MATTEL INC COM	235.00	01/06/2014	10 499.88	12/11/2014	7,384.24	Covered	0.00	-3 115.42	-29.87% SHORT
MATTEL INC COM	161.00	01/02/2014	7 423.83	12/11/2014	5 058.99	Covered	0.00	-2 364.64	-31.85% SHORT
MATTEL INC COM	352.00	01/02/2014	16 337.58	11/19/2014	10 923.33	Covered	0.00	-5 414.23	-33.14% SHORT
TRAVELERS COS INC COM	80.00	12/09/2013	5 320.20	10/30/2014	6 022.87	Covered	0.00	702.47	13.20% SHORT
COCA COLA COMPANY	270.00	12/09/2013	10 928.25	10/30/2014	11 187.37	Covered	0.00	259.12	2.37% SHORT
PUT NEW STANDARD & 10-02-15 1960 00	-27.00	07/28/2015	32 346.00	08/04/2015	49 680.00	Covered	0.00	17 334.00	53.59% SHORT
CALL NEW STANDARD & 10-02-15 2155 00	-27.00	07/28/2015	28 890.00	08/04/2015	28 350.00	Covered	0.00	-540.00	-1.87% SHORT
CALL NEW STANDARD & 09-30-15 2155 00	-27.00	06/30/2015	28 885.00	08/04/2015	24 185.00	Covered	0.00	-2 700.00	-10.05% SHORT
PUT NEW STANDARD & 09-30-15 1960 00	-27.00	06/30/2015	29 585.00	08/04/2015	35 370.00	Covered	0.00	5 805.00	19.63% SHORT
PUT NEW STANDARD & 09-25-15 1970 00	-26.00	07/21/2015	28 314.00	08/04/2015	35 100.00	Covered	0.00	6 786.00	23.97% SHORT
CALL NEW STANDARD & 09-25-15 2165 00	-26.00	07/21/2015	16 145.00	08/04/2015	40 580.00	Covered	0.00	24 414.00	151.21% SHORT
PUT NEW STANDARD & 09-18-15 1800 00	-52.00	07/22/2015	8 320.00	08/04/2015	13 520.00	Covered	0.00	5 200.00	62.50% SHORT
PUT NEW STANDARD & 10-02-15 1810 00	27.00	07/28/2015	14 310.00	08/04/2015	8 048.00	Covered	0.00	-6 264.00	-43.77% SHORT
CALL NEW STANDARD & 10-02-15 2205 00	27.00	07/28/2015	6 075.00	08/04/2015	5,265.00	Covered	0.00	-810.00	-13.33% SHORT
CALL NEW STANDARD & 09-30-15 2205 00	27.00	08/03/2015	4 320.00	08/04/2015	4 725.00	Covered	0.00	405.00	9.38% SHORT
PUT NEW STANDARD & 09-30-15 1810 00	27.00	08/03/2015	8 640.00	08/04/2015	7 290.00	Covered	0.00	-1 350.00	-15.63% SHORT
PUT NEW STANDARD & 09-25-15 1820 00	26.00	07/21/2015	10 400.00	08/04/2015	6,474.00	Covered	0.00	-3 926.00	-37.75% SHORT
CALL NEW STANDARD & 09-25-15 2215 00	26.00	07/21/2015	9 880.00	08/04/2015	2,496.00	Covered	0.00	-7 384.00	-74.74% SHORT
PUT NEW STANDARD & 09-18-15 1930 00	28.00	07/22/2015	5 000.00	08/04/2015	1,820.00	Covered	0.00	-2 680.00	-53.33% SHORT
PUT NEW STANDARD & 09-18-15 1900 00	28.00	07/22/2015	14 300.00	08/04/2015	10 840.00	Covered	0.00	-3 460.00	-25.45% SHORT
PUT NEW STANDARD & 09-18-15 1965 00	-27.00	07/27/2015	27 000.00	08/03/2015	48 680.00	Covered	0.00	22 680.00	84.00% SHORT
CALL NEW STANDARD & 09-18-15 2150 00	-27.00	07/27/2015	18 630.00	08/03/2015	19 440.00	Covered	0.00	810.00	4.35% SHORT
PUT NEW STANDARD & 09-18-15 1815 00	27.00	07/27/2015	12 150.00	08/03/2015	5 400.00	Covered	0.00	-6 750.00	-55.56% SHORT
CALL NEW STANDARD & 09-18-15 2165 00	-27.00	07/27/2015	3 780.00	08/03/2015	3 240.00	Covered	0.00	-540.00	-14.29% SHORT
PUT NEW STANDARD & 10-02-15 1970 00	-27.00	07/23/2015	53 730.00	07/28/2015	39 150.00	Covered	0.00	-14 580.00	-27.14% SHORT
CALL NEW STANDARD & 10-02-15 2170 00	-27.00	07/23/2015	18 900.00	07/28/2015	36 990.00	Covered	0.00	18 090.00	95.71% SHORT
CALL NEW STANDARD & 09-11-15 2170 00	-27.00	07/06/2015	8 370.00	07/28/2015	10 440.00	Covered	0.00	11 070.00	132.28% SHORT
PUT NEW STANDARD & 09-11-15 1965 00	-27.00	07/06/2015	26 480.00	07/28/2015	73 710.00	Covered	0.00	47 250.00	178.57% SHORT
PUT NEW STANDARD & 10-02-15 1820 00	27.00	07/23/2015	12 600.00	07/28/2015	15 120.00	Covered	0.00	2 430.00	19.15% SHORT
CALL NEW STANDARD & 10-02-15 2220 00	27.00	07/23/2015	8 775.00	07/28/2015	3 510.00	Covered	0.00	-5 265.00	-60.00% SHORT
CALL NEW STANDARD & 09-11-15 2220 00	27.00	07/06/2015	4 455.00	07/28/2015	1 080.00	Covered	0.00	-3 375.00	-75.78% SHORT
PUT NEW STANDARD & 09-11-15 1815 00	27.00	07/06/2015	27 000.00	07/28/2015	5 940.00	Covered	0.00	-21 060.00	-78.00% SHORT
CALL NEW STANDARD & 09-18-15 2160 00	-27.00	07/17/2015	16 200.00	07/27/2015	45 900.00	Covered	0.00	29 700.00	183.33% SHORT
PUT NEW STANDARD & 09-18-15 1975 00	-27.00	07/17/2015	54 000.00	07/27/2015	31 590.00	Covered	0.00	-22 410.00	-41.50% SHORT
PUT NEW STANDARD & 09-18-15 1825 00	27.00	07/17/2015	10 280.00	07/27/2015	13 500.00	Covered	0.00	3 240.00	31.58% SHORT
PUT NEW STANDARD & 09-18-15 2200 00	27.00	07/23/2015	9 180.00	07/27/2015	3 780.00	Covered	0.00	-5 400.00	-58.82% SHORT
CALL NEW STANDARD & 09-18-15 2210 00	27.00	07/17/2015	10 530.00	07/23/2015	6 345.00	Covered	0.00	-4 185.00	-39.74% SHORT
PUT NEW STANDARD & 08-21 15 1950 00	-27.00	06/30/2015	8 100.00	07/22/2015	56 700.00	Covered	0.00	48 600.00	600.00% SHORT
CALL NEW STANDARD & 08-21-15 2150 00	-27.00	07/07/2015	17 280.00	07/22/2015	17 550.00	Covered	0.00	270.00	1.56% SHORT
CALL NEW STANDARD & 08-21-15 2190 00	27.00	07/21/2015	4 320.00	07/22/2015	2 430.00	Covered	0.00	-1 890.00	-43.75% SHORT
PUT NEW STANDARD & 08-21-15 1800 00	27.00	06/30/2015	18 900.00	07/22/2015	1 890.00	Covered	0.00	-17 010.00	-90.00% SHORT
CALL NEW STANDARD & 09-04-15 1980 00	-26.00	07/20/2015	20 800.00	07/21/2015	19 500.00	Covered	0.00	-1 300.00	-6.25% SHORT
CALL NEW STANDARD & 09-04-15 2155 00	-26.00	07/20/2015	33 540.00	07/21/2015	41 860.00	Covered	0.00	8 320.00	24.81% SHORT
PUT NEW STANDARD & 09-04-15 1830 00	26.00	07/20/2015	5 200.00	07/21/2015	5 200.00	Covered	0.00	0.00	0.00% SHORT
CALL NEW STANDARD & 09-04-15 2205 00	26.00	07/20/2015	7 280.00	07/21/2015	5 200.00	Covered	0.00	-2 080.00	-28.57% SHORT
CALL NEW STANDARD & 08-21-15 2200 00	27.00	07/07/2015	2 700.00	07/21/2015	2 835.00	Covered	0.00	135.00	5.00% SHORT
PUT NEW STANDARD & 08-28-15 1955 00	-26.00	07/07/2015	11 700.00	07/20/2015	66 300.00	Covered	0.00	54 600.00	468.67% SHORT
CALL NEW STANDARD & 08-28-15 2150 00	-26.00	07/07/2015	40 300.00	07/20/2015	16 380.00	Covered	0.00	-23 920.00	-59.35% SHORT
PUT NEW STANDARD & 08-28-15 1805 00	26.00	07/07/2015	21 320.00	07/20/2015	2 880.00	Covered	0.00	-18 440.00	-86.59% SHORT
CALL NEW STANDARD & 08-28-15 2200 00	26.00	07/07/2015	3 380.00	07/20/2015	5 980.00	Covered	0.00	2 600.00	76.92% SHORT
CALL NEW STANDARD & 09-11-15 2155 00	-27.00	07/15/2015	43 740.00	07/17/2015	40 635.00	Covered	0.00	-3 105.00	-7.10% SHORT
PUT NEW STANDARD & 09-11-15 1960 00	-27.00	07/15/2015	22 950.00	07/17/2015	29 700.00	Covered	0.00	6 750.00	29.41% SHORT
CALL NEW STANDARD & 09-11-15 2205 00	27.00	07/15/2015	8 100.00	07/17/2015	8 775.00	Covered	0.00	675.00	8.33% SHORT
PUT NEW STANDARD & 09-11-15 1810 00	27.00	07/15/2015	9 180.00	07/17/2015	6 750.00	Covered	0.00	-2 430.00	-26.47% SHORT
PUT NEW STANDARD & 09-04-15 2155 00	-27.00	07/06/2015	18 600.00	07/15/2015	55 350.00	Covered	0.00	36 450.00	192.86% SHORT
CALL NEW STANDARD & 09-04-15 2150 00	-27.00	07/06/2015	40 770.00	07/15/2015	26 325.00	Covered	0.00	-14 445.00	-35.43% SHORT
PUT NEW STANDARD & 09-04-15 1780 00	27.00	07/06/2015	18 900.00	07/15/2015	5 130.00	Covered	0.00	-13 770.00	-72.86% SHORT
CALL NEW STANDARD & 09-04-15 2200 00	27.00	07/06/2015	5 400.00	07/15/2015	7 830.00	Covered	0.00	2 430.00	45.00% SHORT
PUT NEW STANDARD & 07-31-15 1980 00	-27.00	05/14/2015	24 347.78	07/09/2015	43 200.00	Covered	0.00	18 852.21	77.43% SHORT
CALL NEW STANDARD & 07-31-15 2180 00	-27.00	05/14/2015	1 080.00	07/09/2015	44 010.00	Covered	0.00	42 930.00	3975.00% SHORT
PUT NEW STANDARD & 07-31-15 1810 00	27.00	05/14/2015	15 120.00	07/09/2015	4 320.00	Covered	0.00	-10 800.00	-71.43% SHORT
CALL NEW STANDARD & 07-31-15 2230 00	27.00	05/14/2015	11 070.00	07/09/2015	135.00	Covered	0.00	-10 935.00	-98.78% SHORT
PUT NEW STANDARD & 08-28-15 1965 00	-26.00	06/29/2015	71 760.00	07/07/2015	56 420.00	Covered	0.00	-15 340.00	-21.38% SHORT
CALL NEW STANDARD & 08-28-15 2165 00	-26.00	06/29/2015	10 400.00	07/07/2015	21 580.00	Covered	0.00	11 180.00	107.50% SHORT
CALL NEW STANDARD & 08-21-15 2180 00	-27.00	06/30/2015	12 015.00	07/07/2015	16 200.00	Covered	0.00	4 185.00	34.83% SHORT
PUT NEW STANDARD & 08-28-15 1815 00	26.00	06/29/2015	17 180.00	07/07/2015	23 860.00	Covered	0.00	6 500.00	37.88% SHORT
CALL NEW STANDARD & 08-28-15 2215 00	26.00	06/29/2015	4 180.00	07/07/2015	2 451.54	Covered	0.00	-1 708.46	-41.07% SHORT
CALL NEW STANDARD & 08-21-15 2210 00	27.00	06/25/2015	2 180.00	07/07/2015	1 350.00	Covered	0.00	-810.00	-37.50% SHORT
CALL NEW STANDARD & 09-11-15 1975 00	-27.00	06/25/2015	14 580.00	07/06/2015	30 510.00	Covered	0.00	15 930.00	109.28% SHORT
PUT NEW STANDARD & 09-11-15 1970 00	-27.00	06/25/2015	78 300.00	07/06/2015	52 380.00	Covered	0.00	-25 920.00	-33.10% SHORT
PUT NEW STANDARD & 07-02-15 1900 00	-38.00	05/29/2015	0.00	07/06/2015	10 070.00	Covered	0.00	10 070.00	0.00% SHORT
CALL NEW STANDARD & 09-11-15 2230 00	27.00	06/25/2015	8 100.00	07/06/2015	3 240.00	Covered	0.00	-4 860.00	-60.00% SHORT
PUT NEW STANDARD & 09-11-15 1825 00	27.00	06/25/2015	16 200.00	07/06/2015	28 350.00	Covered	0.00	12 150.00	75.00% SHORT
PUT NEW STANDARD & 07-02 15 1050 00	19.00	05/29/2015	8 550.00	07/					

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CALL NEW STANDARD & 08-07-15 2180 00	-27 00	05/27/2015	15 060 00	06/12/2015	33 750 00 Covered	0 00	18 090 00	115 52% SHORT
PUT NEW STANDARD & 08-07-15 1810 00	27 00	05/27/2015	13 500 00	06/12/2015	8 100 00 Covered	0 00	-5 400 00	-40 00% SHORT
CALL NEW STANDARD & 08-07-15 2230 00	27 00	05/27/2015	8 370 00	06/12/2015	1 800 00 Covered	0 00	-6 570 00	-77 42% SHORT
PUT NEW STANDARD & 06-05-15 1900 00	-36 00	04/24/2015	0 00	06/08/2015	10 800 00 Covered	0 00	10 800 00	0 00% SHORT
PUT NEW STANDARD & 06-05-15 1950 00	18 00	04/24/2015	8 820 00	06/08/2015	0 00 Covered	0 00	-8 820 00	100 00% SHORT
PUT NEW STANDARD & 06-05-15 1850 00	18 00	04/24/2015	3 800 00	06/08/2015	0 00 Covered	0 00	-3 800 00	100 00% SHORT
PUT NEW STANDARD & 07-17-15 1975 00	-18 00	05/18/2015	17 640 00	06/01/2015	18 900 00 Covered	0 00	1 260 00	7 14% SHORT
CALL NEW STANDARD & 07-17-15 2175 00	-18 00	05/18/2015	12 800 00	06/01/2015	28 820 00 Covered	0 00	14 220 00	112 88% SHORT
CALL NEW STANDARD & 07-17-15 2225 00	18 00	05/18/2015	5 400 00	06/01/2015	1 440 00 Covered	0 00	-3 960 00	-73 33% SHORT
CALL NEW STANDARD & 07-17-15 1925 00	18 00	05/18/2015	5 400 00	06/01/2015	4 680 00 Covered	0 00	-720 00	-13 33% SHORT
CALL NEW STANDARD & 07-10-15 2175 00	-19 00	05/22/2015	12 730 00	05/27/2015	19 380 00 Covered	0 00	6 650 00	52 24% SHORT
CALL NEW STANDARD & 07-10-15 2175 00	-19 00	05/22/2015	4 180 00	05/27/2015	2 470 00 Covered	0 00	-1 710 00	-40 91% SHORT
PUT NEW STANDARD & 05-22-15 1805 00	-19 00	03/09/2015	0 00	05/26/2015	18 055 00 Covered	0 00	18 055 00	0 00% SHORT
PUT NEW STANDARD & 05-22-15 1825 00	-19 00	03/09/2015	18 240 00	05/26/2015	0 00 Covered	0 00	-18 240 00	-100 00% SHORT
CALL NEW STANDARD & 06-30-15 2170 00	-19 00	04/10/2015	18 150 00	05/22/2015	23 195 96 Covered	0 00	7 045 96	43 63% SHORT
CALL NEW STANDARD & 06-30-15 2220 00	19 00	04/10/2015	5 325 32	05/22/2015	1 710 00 Covered	0 00	-3 615 32	-67 89% SHORT
CALL NEW STANDARD & 07-10-15 2180 00	-19 00	05/19/2015	10 000 00	05/21/2015	20 330 00 Covered	0 00	1 330 00	7 00% SHORT
PUT NEW STANDARD & 07-10-15 1975 00	-19 00	05/19/2015	15 200 00	05/21/2015	18 340 00 Covered	0 00	1 140 00	7 50% SHORT
CALL NEW STANDARD & 07-10-15 2230 00	19 00	05/19/2015	3 135 00	05/21/2015	3 705 00 Covered	0 00	570 00	18 18% SHORT
PUT NEW STANDARD & 07-10-15 1825 00	19 00	05/19/2015	4 580 00	05/21/2015	3 800 00 Covered	0 00	-780 00	-18 67% SHORT
PUT NEW STANDARD & 07-02-15 1950 00	-19 00	05/01/2015	10 450 00	05/19/2015	28 800 00 Covered	0 00	18 150 00	154 55% SHORT
CALL NEW STANDARD & 07-02-15 2170 00	-19 00	05/01/2015	21 850 00	05/19/2015	18 050 00 Covered	0 00	-3 800 00	-17 36% SHORT
PUT NEW STANDARD & 07-02-15 1900 00	19 00	05/01/2015	7 800 00	05/19/2015	2 880 00 Covered	0 00	-4 920 00	-63 00% SHORT
CALL NEW STANDARD & 07-02-15 2220 00	18 00	05/01/2015	3 800 00	05/19/2015	3 940 00 Covered	0 00	140 00	3 68% SHORT
CALL NEW STANDARD & 07-10-15 2170 00	18 00	05/06/2015	28 100 00	05/18/2015	17 100 00 Covered	0 00	-11 000 00	-39 48% SHORT
PUT NEW STANDARD & 07-10-15 1950 00	18 00	05/06/2015	12 800 00	05/18/2015	30 780 00 Covered	0 00	18 180 00	144 20% SHORT
PUT NEW STANDARD & 07-10-15 1800 00	18 00	05/06/2015	8 820 00	05/18/2015	3 000 00 Covered	0 00	-5 820 00	-66 18% SHORT
CALL NEW STANDARD & 07-10-15 2220 00	18 00	05/06/2015	3 800 00	05/18/2015	4 500 00 Covered	0 00	900 00	25 00% SHORT
PUT NEW STANDARD & 07-24-15 1945 00	-19 00	05/07/2015	23 180 00	05/14/2015	44 650 00 Covered	0 00	21 470 00	92 62% SHORT
CALL NEW STANDARD & 07-24-15 2175 00	-19 00	05/07/2015	30 400 00	05/14/2015	19 000 00 Covered	0 00	-11 400 00	-37 50% SHORT
PUT NEW STANDARD & 07-24-15 1795 00	19 00	05/07/2015	16 150 00	05/14/2015	7 800 00 Covered	0 00	-8 350 00	-52 94% SHORT
CALL NEW STANDARD & 07-24-15 2225 00	19 00	05/07/2015	4 750 00	05/14/2015	7 125 00 Covered	0 00	2 375 00	50 00% SHORT
PUT NEW STANDARD & 07-24-15 1955 00	-19 00	04/27/2015	47 500 00	05/07/2015	33 250 00 Covered	0 00	-14 250 00	-30 00% SHORT
CALL NEW STANDARD & 07-24-15 2185 00	-19 00	04/27/2015	15 010 00	05/07/2015	33 250 00 Covered	0 00	18 240 00	121 52% SHORT
CALL NEW STANDARD & 07-24-15 1805 00	19 00	04/27/2015	12 540 00	05/07/2015	17 100 00 Covered	0 00	4 560 00	36 36% SHORT
CALL NEW STANDARD & 07-24-15 2225 00	19 00	04/27/2015	9 500 00	05/07/2015	3 456 86 Covered	0 00	-6 043 14	-63 61% SHORT
CALL NEW STANDARD & 07-10-15 2180 00	-18 00	04/24/2015	12 780 00	05/06/2015	24 711 24 Covered	0 00	11 937 24	93 41% SHORT
PUT NEW STANDARD & 07-10-15 1980 00	-18 00	04/24/2015	33 840 00	05/06/2015	27 241 38 Covered	0 00	-6 598 62	-19 50% SHORT
CALL NEW STANDARD & 07-10-15 2230 00	18 00	04/24/2015	8 239 70	05/06/2015	2 520 00 Covered	0 00	-3 719 70	-45 61% SHORT
PUT NEW STANDARD & 07-10-15 1810 00	18 00	04/24/2015	9 000 00	05/06/2015	9 360 00 Covered	0 00	360 00	4 00% SHORT
PUT NEW STANDARD & 05-01-15 1900 00	-38 00	04/08/2015	0 00	05/04/2015	4 560 00 Covered	0 00	4 560 00	0 00% SHORT
PUT NEW STANDARD & 05-01-15 1950 00	19 00	04/08/2015	5 225 00	05/04/2015	0 00 Covered	0 00	-5 225 00	-100 00% SHORT
PUT NEW STANDARD & 05-01-15 1850 00	19 00	04/08/2015	1 140 00	05/04/2015	0 00 Covered	0 00	-1 140 00	-100 00% SHORT
PUT NEW STANDARD & 06-12-15 1940 00	-19 00	03/19/2015	13 300 00	05/01/2015	42 750 00 Covered	0 00	29 450 00	221 43% SHORT
CALL NEW STANDARD & 06-12-15 2170 00	-19 00	03/19/2015	8 360 00	05/01/2015	16 150 00 Covered	0 00	7 790 00	93 18% SHORT
PUT NEW STANDARD & 06-12-15 1790 00	19 00	03/19/2015	16 150 00	05/01/2015	2 850 00 Covered	0 00	-13 300 00	-82 35% SHORT
CALL NEW STANDARD & 06-12-15 2220 00	19 00	03/19/2015	2 850 00	05/01/2015	1 235 00 Covered	0 00	-1 615 00	-56 67% SHORT
PUT NEW STANDARD & 07-17-15 1940 00	-19 00	04/21/2015	26 800 00	04/27/2015	36 880 00 Covered	0 00	10 280 00	38 57% SHORT
CALL NEW STANDARD & 07-17-15 2175 00	-19 00	04/21/2015	36 180 00	04/27/2015	24 700 00 Covered	0 00	-11 480 00	-31 58% SHORT
PUT NEW STANDARD & 07-17-15 2225 00	19 00	04/21/2015	7 800 00	04/27/2015	10 355 00 Covered	0 00	2 755 00	35 25% SHORT
CALL NEW STANDARD & 07-17-15 1790 00	19 00	04/21/2015	13 300 00	04/27/2015	9 500 00 Covered	0 00	-3 800 00	-28 57% SHORT
CALL NEW STANDARD & 07-10-15 2170 00	18 00	04/17/2015	31 500 00	04/24/2015	20 520 00 Covered	0 00	-10 980 00	-34 86% SHORT
PUT NEW STANDARD & 07-10-15 1930 00	-18 00	04/17/2015	22 500 00	04/24/2015	36 720 00 Covered	0 00	14 220 00	63 20% SHORT
PUT NEW STANDARD & 07-10-15 1780 00	18 00	04/17/2015	13 320 00	04/24/2015	7 740 00 Covered	0 00	-5 580 00	-41 89% SHORT
CALL NEW STANDARD & 07-10-15 2220 00	18 00	04/17/2015	5 400 00	04/24/2015	9 000 00 Covered	0 00	3 600 00	66 67% SHORT
PUT NEW STANDARD & 06-05-15 1980 00	-19 00	04/07/2015	16 468 35	04/21/2015	30 400 00 Covered	0 00	13 931 65	84 62% SHORT
CALL NEW STANDARD & 06-05-15 2180 00	19 00	04/07/2015	11 210 00	04/21/2015	17 670 00 Covered	0 00	6 460 00	57 63% SHORT
PUT NEW STANDARD & 06-05-15 1810 00	19 00	04/07/2015	8 550 00	04/21/2015	3 800 00 Covered	0 00	-4 750 00	-55 56% SHORT
CALL NEW STANDARD & 06-05-15 2210 00	19 00	04/07/2015	3 040 00	04/21/2015	1 900 00 Covered	0 00	-1 140 00	-37 50% SHORT
CALL NEW STANDARD & 04-17-15 2175 00	-18 00	03/24/2015	0 00	04/29/2015	1 440 00 Covered	0 00	1 440 00	0 00% SHORT
CALL NEW STANDARD & 04-17-15 2180 00	18 00	03/24/2015	3 060 00	04/29/2015	0 00 Covered	0 00	-3 060 00	-100 00% SHORT
PUT NEW STANDARD & 06-19-15 1940 00	19 00	04/13/2015	27 000 00	04/17/2015	25 200 00 Covered	0 00	-1 800 00	-6 67% SHORT
CALL NEW STANDARD & 06-19-15 2155 00	18 00	04/13/2015	18 000 00	04/17/2015	27 180 00 Covered	0 00	9 180 00	51 00% SHORT
PUT NEW STANDARD & 06-19-15 1790 00	18 00	04/13/2015	8 100 00	04/17/2015	7 200 00 Covered	0 00	-900 00	-11 11% SHORT
CALL NEW STANDARD & 06-19-15 2200 00	18 00	04/13/2015	8 100 00	04/17/2015	5 207 76 Covered	0 00	-2 892 24	-35 71% SHORT
CALL NEW STANDARD & 05-29-15 2140 00	-18 00	04/01/2015	23 940 00	04/13/2015	16 740 00 Covered	0 00	-7 200 00	-30 08% SHORT
PUT NEW STANDARD & 05-29-15 1930 00	-18 00	04/01/2015	12 800 00	04/13/2015	32 310 00 Covered	0 00	19 710 00	156 43% SHORT
CALL NEW STANDARD & 05-29-15 2180 00	18 00	04/01/2015	4 230 00	04/13/2015	6 300 00 Covered	0 00	2 070 00	48 94% SHORT
PUT NEW STANDARD & 05-29-15 1780 00	18 00	04/01/2015	8 480 00	04/13/2015	3 240 00 Covered	0 00	-5 240 00	-61 70% SHORT
PUT NEW STANDARD & 06-19-15 1920 00	19 00	03/26/2015	23 750 00	04/10/2015	49 400 00 Covered	0 00	25 650 00	108 00% SHORT
CALL NEW STANDARD & 06-19-15 2160 00	19 00	03/26/2015	23 256 38	04/10/2015	20 330 00 Covered	0 00	-2 926 38	-12 58% SHORT
PUT NEW STANDARD & 06-19-15 1770 00	18 00	03/26/2015	18 050 00	04/10/2015	7 800 00 Covered	0 00	-10 450 00	-57 89% SHORT
CALL NEW STANDARD & 06-19-15 2210 00	19 00	03/26/2015	5 700 00	04/10/2015	4 750 00 Covered	0 00	-950 00	-16 67% SHORT
PUT NEW STANDARD & 05-22-15 1935 00	-19 00	03/10/2015	17 100 00	04/07/2015	48 400 00 Covered	0 00	32 300 00	188 89% SHORT
CALL NEW STANDARD & 05-22-15 2100 00	-19 00	03/10/2015	11 400 00	04/07/2015	13 680 00 Covered	0 00	2 280 00	20 00% SHORT
PUT NEW STANDARD & 05-22-15 1780 00	19 00	03/10/2015	17 100 00	04/07/2015	3 990 00 Covered	0 00	-13 110 00	-76 67% SHORT
CALL NEW STANDARD & 05-22-15 2210 00	19 00	03/10/2015	3 800 00	04/07/2015	1 900 00 Covered	0 00	-1 900 00	-50 00% SHORT
PUT NEW STANDARD & 04-17-15 1950 00	-18 00	03/23/2015	6 300 00	04/01/2015	4 140 00 Covered	0 00	-2 160 00	-34 29% SHORT
CALL NEW STANDARD & 05-29-15 2150 00	-18 00	03/26/2015	12 780 00	04/01/2015	13 500 00 Covered	0 00	720 00	5 63% SHORT
PUT NEW STANDARD & 05-29-15 1945 00	-18 00	03/26/2015	36 540 00	04/01/2015	43 200 00 Covered	0 00	6 660 00	18 23% SHORT
PUT NEW STANDARD & 04-17-15 2000 00	9 00	03/23/2015	3 980 00	04/01/2015	8 100 00 Covered	0 00	4 140 00	104 55% SHORT
PUT NEW STANDARD & 04-17-15 1900 00	9 00	03/23/2015	1 280 00	04/01/2015	1 170 00 Covered	0 00	-110 00	-7 14% SHORT
CALL NEW STANDARD & 05-29-15 2200 00	18 00	03/26/2015	2 700 00	04/01/2015	1 800 00 Covered	0 00	-900 00	-33 33% SHORT
CALL NEW STANDARD & 05-29-15 1795 00	18 00	03/26/2015	14 040 00	04/01/2015	6 900 00 Covered	0 00	-4 140 00	-29 49% SHORT
CALL NEW STANDARD & 06-12-15 2180 00	19 00	03/19/2015	12 350 00	03/31/2015	20 900 00 Covered	0 00	8 550 00	69 23% SHORT
CALL NEW STANDARD & 06-12-15 2230 00	19 00	03/19/2015	5 320 00	03/31/2015	1 900 00 Covered	0 00	-3 420 00	-64 29% SHORT
PUT NEW STANDARD & 04-17-15 1950 00	-18 00	03/23/2015	11 700 00	03/26/2015	4 140 00 Covered	0 00	-7 560 00	-64 62% SHORT
PUT NEW STANDARD & 06-05-15 1950 00	-19 00	03/20/2015	49 400 00	03/26/2015	30 780 00 Covered	0 00	-18 620 00	-37 69% SHORT
CALL NEW STANDARD & 05-29-15 2170 00	-18 00	03/23/2015	7 200 00	03/26/2015	26 460 00 Covered	0 00	19 260 00	267 50% SHORT
PUT NEW STANDARD & 05-29-15 1965 00	-18 00	03/23/2015	50 780 00	03/26/2015	27 380 00 Covered	0 00	-23 400 00	-46 10% SHORT
CALL NEW STANDARD & 06-05-15 2170 00	-19 00	03/20/2015	10 450 00	03/26/2015	32 300 00 Covered	0 00	21 850 00	209 09% SHORT
PUT NEW STANDARD & 04-17-15 2000 00	9 00	03/23/2015	3 980 00	03/26/2015				

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PUT NEW STANDARD & 04-30-15 1815 00	10.00	03/06/2015	10 830.00	03/10/2015	3 800.00 Covered	0.00	-7 030.00	-84.61% SHORT
CALL NEW STANDARD & 04-30-15 2205 00	10.00	03/06/2015	3 420.00	03/10/2015	1 520.00 Covered	0.00	-1 900.00	-55.56% SHORT
PUT NEW STANDARD & 05-15-15 1930 00	-10.00	02/20/2015	36 100.00	03/12/2015	41 800.00 Covered	0.00	5 700.00	15.79% SHORT
CALL NEW STANDARD & 05-15-15 2190 00	-10.00	02/20/2015	5 700.00	03/12/2015	22 800.00 Covered	0.00	17 100.00	300.00% SHORT
PUT NEW STANDARD & 05-15-15 1780 00	10.00	02/20/2015	19 380.00	03/12/2015	12 180.00 Covered	0.00	-7 200.00	-37.25% SHORT
CALL NEW STANDARD & 05-15-15 2240 00	10.00	02/20/2015	6 650.00	03/12/2015	950.00 Covered	0.00	-5 700.00	-85.71% SHORT
PUT NEW STANDARD & 05-20-15 1925 00	-10.00	03/04/2015	49 500.00	03/11/2015	37 800.00 Covered	0.00	-11 700.00	-23.64% SHORT
CALL NEW STANDARD & 05-20-15 2175 00	-10.00	03/04/2015	9 000.00	03/11/2015	22 500.00 Covered	0.00	13 500.00	150.00% SHORT
PUT NEW STANDARD & 05-20-15 1715 00	10.00	03/04/2015	16 200.00	03/11/2015	18 900.00 Covered	0.00	2 700.00	16.67% SHORT
CALL NEW STANDARD & 05-20-15 2225 00	10.00	03/04/2015	6 480.00	03/11/2015	2 700.00 Covered	0.00	-3 780.00	-58.33% SHORT
PUT NEW STANDARD & 05-22-15 1950 00	-10.00	03/02/2015	53 980.00	03/10/2015	33 250.00 Covered	0.00	-20 730.00	-38.38% SHORT
CALL NEW STANDARD & 05-22-15 2180 00	-10.00	03/02/2015	7 000.00	03/10/2015	28 680.00 Covered	0.00	21 280.00	280.00% SHORT
PUT NEW STANDARD & 05-22-15 1800 00	10.00	03/02/2015	13 680.00	03/10/2015	16 000.00 Covered	0.00	5 320.00	38.89% SHORT
CALL NEW STANDARD & 05-22-15 2225 00	10.00	03/02/2015	9 500.00	03/10/2015	1 900.00 Covered	0.00	-7 600.00	-80.00% SHORT
PUT NEW STANDARD & 04-30-15 1975 00	-10.00	02/25/2015	37 525.00	03/06/2015	28 500.00 Covered	0.00	-9 025.00	-24.05% SHORT
CALL NEW STANDARD & 04-30-15 2170 00	-10.00	02/25/2015	8 930.00	03/06/2015	28 220.00 Covered	0.00	17 290.00	193.82% SHORT
PUT NEW STANDARD & 04-30-15 1825 00	10.00	02/25/2015	10 925.00	03/06/2015	11 400.00 Covered	0.00	475.00	4.35% SHORT
CALL NEW STANDARD & 04-30-15 2220 00	10.00	02/25/2015	6 840.00	03/06/2015	2 280.00 Covered	0.00	-4 560.00	-66.67% SHORT
CALL NEW STANDARD & 04-17-15 2100 00	-10.00	02/23/2015	21 850.00	03/02/2015	24 700.00 Covered	0.00	2 850.00	13.04% SHORT
PUT NEW STANDARD & 04-17-15 1975 00	-10.00	02/23/2015	18 050.00	03/02/2015	26 000.00 Covered	0.00	8 550.00	47.37% SHORT
CALL NEW STANDARD & 02-27-15 1980 00	-10.00	02/12/2015	0.00	03/02/2015	4 050.00 Covered	0.00	4 050.00	0.00% SHORT
CALL NEW STANDARD & 02-27-15 2115 00	-10.00	02/23/2015	0.00	03/02/2015	4 545.04 Covered	0.00	4 545.04	0.00% SHORT
PUT NEW STANDARD & 04-17-15 1925 00	10.00	02/23/2015	8 265.00	03/02/2015	5 700.00 Covered	0.00	-2 565.00	-31.03% SHORT
CALL NEW STANDARD & 04-17-15 2200 00	-10.00	02/23/2015	6 380.00	03/02/2015	5 700.00 Covered	0.00	-680.00	-10.66% SHORT
CALL NEW STANDARD & 02-27-15 2120 00	10.00	02/24/2015	3 840.00	03/02/2015	0.00 Covered	0.00	-3 840.00	-100.00% SHORT
PUT NEW STANDARD & 02-27-15 1900 00	10.00	02/13/2015	1 280.00	03/02/2015	0.00 Covered	0.00	-1 280.00	-100.00% SHORT
CALL NEW STANDARD & 03-06-15 2115 00	10.00	02/25/2015	12 671.84	02/27/2015	18 720.00 Covered	0.00	6 048.16	47.73% SHORT
CALL NEW STANDARD & 02-27-15 2115 00	-10.00	02/23/2015	991.30	02/27/2015	5 681.30 Covered	0.00	4 690.00	473.12% SHORT
CALL NEW STANDARD & 02-27-15 2110 00	-10.00	02/24/2015	3 368.58	02/27/2015	17 010.00 Covered	0.00	13 641.42	400.50% SHORT
CALL NEW STANDARD & 03-06-15 2125 00	10.00	02/25/2015	11 520.00	02/27/2015	6 231.24 Covered	0.00	-5 288.76	-45.91% SHORT
CALL NEW STANDARD & 02-27-15 2120 00	10.00	02/24/2015	4 800.00	02/27/2015	243.10 Covered	0.00	-4 556.90	-94.94% SHORT
CALL NEW STANDARD & 02-27-15 2105 00	10.00	02/12/2015	13 500.00	02/27/2015	8 251.56 Covered	0.00	-5 248.44	-38.85% SHORT
CALL NEW STANDARD & 02-27-15 2115 00	-10.00	02/23/2015	6 120.00	02/26/2015	10 226.34 Covered	0.00	4 106.34	67.10% SHORT
CALL NEW STANDARD & 02-27-15 2120 00	-10.00	02/24/2015	8 640.00	02/26/2015	3 420.00 Covered	0.00	-5 220.00	-60.42% SHORT
CALL NEW STANDARD & 02-27-15 2110 00	-10.00	02/24/2015	15 120.00	02/25/2015	17 010.00 Covered	0.00	1 890.00	12.50% SHORT
PUT NEW STANDARD & 04-24-15 1940 00	-10.00	02/13/2015	19 000.00	02/25/2015	36 100.00 Covered	0.00	17 100.00	90.00% SHORT
CALL NEW STANDARD & 04-24-15 2100 00	-10.00	02/13/2015	28 500.00	02/25/2015	29 450.00 Covered	0.00	950.00	3.33% SHORT
CALL NEW STANDARD & 02-27-15 2120 00	10.00	02/19/2015	5 729.22	02/25/2015	7 200.00 Covered	0.00	1 470.78	25.67% SHORT
PUT NEW STANDARD & 04-24-15 1790 00	10.00	02/13/2015	15 265.00	02/25/2015	7 220.00 Covered	0.00	-8 045.00	-52.80% SHORT
CALL NEW STANDARD & 04-24-15 2210 00	10.00	02/13/2015	9 120.00	02/25/2015	6 745.00 Covered	0.00	-2 375.00	-26.04% SHORT
CALL NEW STANDARD & 02-27-15 2100 00	-10.00	02/19/2015	28 680.00	02/24/2015	19 918.82 Covered	0.00	-9 061.18	-31.27% SHORT
CALL NEW STANDARD & 02-27-15 2125 00	10.00	02/09/2015	4 500.00	02/24/2015	5 040.00 Covered	0.00	540.00	12.00% SHORT
PUT NEW STANDARD & 04-10-15 1950 00	-10.00	02/18/2015	18 321.32	02/23/2015	26 600.00 Covered	0.00	8 278.68	45.19% SHORT
CALL NEW STANDARD & 04-10-15 2150 00	-10.00	02/20/2015	26 000.00	02/23/2015	21 755.00 Covered	0.00	-4 245.00	-16.21% SHORT
CALL NEW STANDARD & 02-27-15 2110 00	-10.00	02/20/2015	14 040.00	02/23/2015	6 660.00 Covered	0.00	-7 380.00	-52.56% SHORT
CALL NEW STANDARD & 02-27-15 2110 00	-10.00	02/12/2015	14 040.00	02/23/2015	10 800.00 Covered	0.00	-3 240.00	-23.08% SHORT
CALL NEW STANDARD & 02-20-15 2180 00	-10.00	01/07/2015	0.00	02/23/2015	1 900.00 Covered	0.00	1 900.00	0.00% SHORT
PUT NEW STANDARD & 04-10-15 1800 00	10.00	02/18/2015	9 500.00	02/23/2015	6 080.00 Covered	0.00	-3 420.00	-36.00% SHORT
CALL NEW STANDARD & 04-10-15 2100 00	-10.00	02/20/2015	7 020.00	02/23/2015	7 980.00 Covered	0.00	960.00	13.51% SHORT
CALL NEW STANDARD & 02-20-15 2185 00	-10.00	12/31/2014	6 460.00	02/23/2015	0.00 Covered	0.00	-6 460.00	-100.00% SHORT
CALL NEW STANDARD & 04-10-15 2155 00	10.00	02/18/2015	16 475.00	02/20/2015	23 750.00 Covered	0.00	4 275.00	25.95% SHORT
CALL NEW STANDARD & 02-27-15 2100 00	-10.00	02/19/2015	12 240.00	02/20/2015	19 918.82 Covered	0.00	7 678.82	62.73% SHORT
CALL NEW STANDARD & 04-10-15 2195 00	10.00	02/18/2015	7 800.00	02/20/2015	5 890.00 Covered	0.00	-1 910.00	-22.50% SHORT
CALL NEW STANDARD & 02-27-15 2085 00	-10.00	02/10/2015	37 440.00	02/19/2015	24 030.00 Covered	0.00	-13 410.00	-35.82% SHORT
CALL NEW STANDARD & 03-31-15 2140 00	-10.00	02/09/2015	26 000.00	02/18/2015	14 250.00 Covered	0.00	-12 350.00	-46.43% SHORT
PUT NEW STANDARD & 03-31-15 1930 00	-10.00	02/09/2015	16 340.00	02/18/2015	38 000.00 Covered	0.00	21 660.00	132.56% SHORT
PUT NEW STANDARD & 03-31-15 1780 00	10.00	02/09/2015	13 680.00	02/18/2015	5 700.00 Covered	0.00	-7 980.00	-58.33% SHORT
CALL NEW STANDARD & 03-31-15 2180 00	10.00	02/09/2015	4 580.00	02/18/2015	7 600.00 Covered	0.00	3 040.00	66.67% SHORT
PUT NEW STANDARD & 04-17-15 1900 00	-10.00	01/22/2015	23 641.32	02/13/2015	47 975.00 Covered	0.00	24 333.68	102.93% SHORT
CALL NEW STANDARD & 04-17-15 2150 00	-10.00	01/22/2015	30 400.00	02/13/2015	20 900.00 Covered	0.00	-9 500.00	-31.25% SHORT
PUT NEW STANDARD & 04-17-15 1750 00	10.00	01/22/2015	20 900.00	02/13/2015	6 120.00 Covered	0.00	-11 780.00	-56.36% SHORT
CALL NEW STANDARD & 04-17-15 2200 00	10.00	01/22/2015	5 700.00	02/13/2015	8 835.00 Covered	0.00	3 135.00	55.00% SHORT
PUT NEW STANDARD & 02-27-15 1840 00	10.00	02/02/2015	18 900.00	02/13/2015	720.00 Covered	0.00	-18 180.00	-96.19% SHORT
CALL NEW STANDARD & 02-27-15 2115 00	-10.00	02/09/2015	8 550.00	02/12/2015	6 660.00 Covered	0.00	-1 890.00	-22.11% SHORT
PUT NEW STANDARD & 02-27-15 1950 00	-10.00	02/10/2015	3 600.00	02/12/2015	6 300.00 Covered	0.00	2 700.00	75.00% SHORT
CALL NEW STANDARD & 02-27-15 2110 00	10.00	02/10/2015	8 640.00	02/12/2015	10 800.00 Covered	0.00	2 160.00	25.00% SHORT
PUT NEW STANDARD & 02-27-15 1935 00	-10.00	02/09/2015	5 400.00	02/10/2015	11 123.28 Covered	0.00	5 723.28	105.96% SHORT
CALL NEW STANDARD & 02-27-15 2080 00	-10.00	02/02/2015	27 900.00	02/10/2015	5 580.00 Covered	0.00	-22 320.00	-80.00% SHORT
CALL NEW STANDARD & 02-27-15 2105 00	10.00	02/09/2015	10 029.24	02/10/2015	10 800.00 Covered	0.00	770.76	7.69% SHORT
CALL NEW STANDARD & 02-20-15 2095 00	-10.00	01/30/2015	5 700.00	02/09/2015	4 750.00 Covered	0.00	-950.00	-16.67% SHORT
PUT NEW STANDARD & 03-20-15 1940 00	-10.00	02/03/2015	31 350.00	02/09/2015	41 800.00 Covered	0.00	10 450.00	33.33% SHORT
CALL NEW STANDARD & 03-20-15 2120 00	-10.00	02/03/2015	18 050.00	02/09/2015	12 350.00 Covered	0.00	-5 700.00	-31.58% SHORT
PUT NEW STANDARD & 03-20-15 1930 00	-10.00	12/08/2014	3 800.00	02/09/2015	32 065.00 Covered	0.00	29 165.00	767.50% SHORT
CALL NEW STANDARD & 03-20-15 2150 00	-10.00	02/02/2015	6 650.00	02/09/2015	1 900.00 Covered	0.00	-4 750.00	-71.43% SHORT
PUT NEW STANDARD & 02-27-15 1925 00	-10.00	02/02/2015	9 720.00	02/09/2015	44 100.00 Covered	0.00	34 380.00	353.70% SHORT
CALL NEW STANDARD & 02-20-15 2115 00	10.00	01/30/2015	1 900.00	02/09/2015	1 900.00 Covered	0.00	0.00	0.00% SHORT
PUT NEW STANDARD & 03-20-15 1820 00	10.00	02/03/2015	17 100.00	02/09/2015	12 825.00 Covered	0.00	-4 275.00	-25.00% SHORT
CALL NEW STANDARD & 03-20-15 2180 00	10.00	02/03/2015	3 610.00	02/09/2015	4 750.00 Covered	0.00	1 140.00	31.56% SHORT
CALL NEW STANDARD & 03-20-15 2140 00	10.00	02/02/2015	2 755.00	02/09/2015	9 120.00 Covered	0.00	6 365.00	231.03% SHORT
CALL NEW STANDARD & 02-27-15 2115 00	10.00	02/02/2015	1 890.00	02/09/2015	6 660.00 Covered	0.00	4 770.00	252.36% SHORT
PUT NEW STANDARD & 02-20-15 1850 00	10.00	01/18/2015	22 515.00	02/09/2015	780.00 Covered	0.00	-21 735.00	-96.82% SHORT
CALL NEW STANDARD & 03-20-15 2130 00	-10.00	01/28/2015	9 500.00	02/03/2015	15 200.00 Covered	0.00	5 700.00	60.00% SHORT
PUT NEW STANDARD & 03-20-15 1950 00	-10.00	12/30/2014	45 800.00	02/03/2015	45 800.00 Covered	0.00	0.00	0.00% SHORT
CALL NEW STANDARD & 03-20-15 2125 00	-10.00	01/28/2015	3 800.00	02/03/2015	3 040.00 Covered	0.00	-760.00	-20.00% SHORT
PUT NEW STANDARD & 03-20-15 1850 00	-10.00	01/30/2015	27 740.00	02/03/2015	20 900.00 Covered	0.00	-6 840.00	-24.68% SHORT
CALL NEW STANDARD & 02-27-15 1940 00	-10.00	01/21/2015	50 400.00	02/02/2015	35 280.00 Covered	0.00	-15 120.00	-30.00% SHORT
CALL NEW STANDARD & 02-27-15 2090 00	-10.00	01/29/2015	4 140.00	02/02/2015	7 200.00 Covered	0.00	3 060.00	73.61% SHORT
PUT NEW STANDARD & 03-20-15 1825 00	10.00	01/30/2015	27 170.00	02/02/2015	22 800.00 Covered	0.00	-4 370.00	-16.08% SHORT
PUT NEW STANDARD & 02-27-15 1870 00	10.00	01/29/2015	21 900.00	02/02/2015	25 200.00 Covered	0.00	3 240.00	14.75% SHORT
CALL NEW STANDARD & 02-27-15 2130 00	10.00	01/29/2015	1 620.00	02/02/2015	1 080.00 Covered	0.00	-540.00	-33.33% SHORT
PUT NEW STANDARD & 03-20-15 1800 00	10.00	12/30/2014	19 950.00	02/02/2015	22 800.00 Covered	0.00	2 850.00	

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PUT NEW STANDARD & 01-17-15 1900.00	-19.00	12/05/2014	0.00	01/20/2015	7.000.00 Covered	0.00	7.000.00	0.00%	SHORT
PUT NEW STANDARD & 03-20-15 1820.00	19.00	01/18/2015	41.485.55	01/20/2015	28.405.00 Covered	0.00	-13.880.55	-31.53%	SHORT
CALL NEW STANDARD & 01-17-15 2140.00	19.00	12/05/2014	9.500.00	01/20/2015	0.00 Covered	0.00	-9.500.00	-100.00%	SHORT
PUT NEW STANDARD & 01-17-15 1925.00	19.00	01/02/2015	7.000.00	01/20/2015	0.00 Covered	0.00	-7.000.00	-100.00%	SHORT
PUT NEW STANDARD & 02-20-15 1800.00	-19.00	12/26/2014	15.200.00	01/18/2015	8.550.00 Covered	0.00	-6.650.00	-43.75%	SHORT
PUT NEW STANDARD & 02-20-15 1830.00	19.00	12/30/2014	10.545.00	01/18/2015	18.810.00 Covered	0.00	8.265.00	78.38%	SHORT
CALL NEW STANDARD & 02-20-15 2140.00	19.00	01/15/2015	2.280.00	01/18/2015	2.060.00 Covered	0.00	-190.00	-8.33%	SHORT
CALL NEW STANDARD & 02-20-15 2120.00	-19.00	01/14/2015	4.940.00	01/15/2015	6.935.00 Covered	0.00	1.995.00	40.38%	SHORT
CALL NEW STANDARD & 02-20-15 2145.00	19.00	01/07/2015	5.035.00	01/15/2015	2.060.00 Covered	0.00	-2.945.00	-58.49%	SHORT
CALL NEW STANDARD & 02-20-15 2130.00	-19.00	01/06/2015	5.225.00	01/14/2015	7.315.00 Covered	0.00	2.090.00	40.00%	SHORT
PUT NEW STANDARD & 02-27-15 1960.00	19.00	12/24/2014	37.800.00	01/13/2015	32.850.00 Covered	0.00	-4.950.00	-13.10%	SHORT
CALL NEW STANDARD & 01-30-15 2110.00	-19.00	01/07/2015	2.470.00	01/13/2015	4.855.00 Covered	0.00	2.185.00	88.48%	SHORT
CALL NEW STANDARD & 02-27-15 2150.00	-18.00	12/31/2014	8.480.00	01/13/2015	20.520.00 Covered	0.00	12.040.00	142.55%	SHORT
PUT NEW STANDARD & 02-27-15 1810.00	18.00	12/24/2014	12.600.00	01/13/2015	12.900.00 Covered	0.00	0.00	0.00%	SHORT
CALL NEW STANDARD & 01-30-15 2135.00	19.00	01/08/2015	1.330.00	01/13/2015	780.00 Covered	0.00	-570.00	-42.86%	SHORT
CALL NEW STANDARD & 02-27-15 2200.00	18.00	12/24/2014	7.200.00	01/13/2015	900.00 Covered	0.00	-6.300.00	-87.50%	SHORT
PUT NEW STANDARD & 02-27-15 1835.00	-18.00	01/08/2015	20.700.00	01/12/2015	14.400.00 Covered	0.00	-6.300.00	-30.43%	SHORT
PUT NEW STANDARD & 02-27-15 1865.00	18.00	01/08/2015	18.000.00	01/12/2015	25.580.00 Covered	0.00	7.580.00	42.00%	SHORT
CALL NEW STANDARD & 03-20-15 2180.00	-19.00	12/30/2014	17.100.00	01/08/2015	29.450.00 Covered	0.00	12.350.00	72.22%	SHORT
PUT NEW STANDARD & 02-27-15 1805.00	-18.00	01/08/2015	11.700.00	01/08/2015	21.000.00 Covered	0.00	9.000.00	84.62%	SHORT
CALL NEW STANDARD & 02-20-15 2170.00	-19.00	12/31/2014	3.800.00	01/08/2015	9.880.00 Covered	0.00	6.080.00	160.00%	SHORT
CALL NEW STANDARD & 02-20-15 2210.00	19.00	12/30/2014	10.450.00	01/08/2015	4.855.00 Covered	0.00	-5.795.00	-55.45%	SHORT
PUT NEW STANDARD & 02-20-15 2165.00	18.00	01/07/2015	28.850.00	01/08/2015	14.400.00 Covered	0.00	-11.250.00	-38.68%	SHORT
CALL NEW STANDARD & 02-20-15 2150.00	19.00	12/05/2014	6.080.00	01/08/2015	3.350.00 Covered	0.00	-4.750.00	-78.13%	SHORT
CALL NEW STANDARD & 02-20-15 2190.00	-19.00	01/06/2015	1.710.00	01/07/2015	1.425.00 Covered	0.00	-285.00	-16.67%	SHORT
CALL NEW STANDARD & 01-30-15 2120.00	-19.00	01/02/2015	3.135.00	01/07/2015	10.450.00 Covered	0.00	7.315.00	233.33%	SHORT
PUT NEW STANDARD & 01-17-15 1880.00	-19.00	12/29/2014	3.135.00	01/07/2015	3.277.50 Covered	0.00	142.50	4.55%	SHORT
PUT NEW STANDARD & 01-17-15 1775.00	-19.00	12/15/2014	855.00	01/07/2015	11.400.00 Covered	0.00	10.545.00	1233.33%	SHORT
CALL NEW STANDARD & 02-20-15 2155.00	19.00	01/06/2015	3.800.00	01/07/2015	3.895.00 Covered	0.00	95.00	2.50%	SHORT
PUT NEW STANDARD & 02-27-15 1825.00	18.00	01/06/2015	24.570.00	01/07/2015	23.940.00 Covered	0.00	-630.00	-2.58%	SHORT
PUT NEW STANDARD & 01-17-15 1850.00	19.00	12/05/2014	4.750.00	01/07/2015	1.710.00 Covered	0.00	-3.040.00	-64.00%	SHORT
PUT NEW STANDARD & 01-17-15 1825.00	19.00	12/15/2014	17.100.00	01/07/2015	1.330.00 Covered	0.00	-15.770.00	-92.22%	SHORT
CALL NEW STANDARD & 02-20-15 2165.00	-19.00	12/31/2014	950.00	01/06/2015	4.718.75 Covered	0.00	3.768.75	396.50%	SHORT
CALL NEW STANDARD & 02-20-15 2170.00	-19.00	12/28/2014	1.995.00	01/06/2015	14.250.00 Covered	0.00	12.255.00	614.29%	SHORT
CALL NEW STANDARD & 02-20-15 2120.00	-19.00	12/17/2014	10.070.00	01/06/2015	14.820.00 Covered	0.00	4.750.00	47.17%	SHORT
CALL NEW STANDARD & 02-20-15 2165.00	19.00	12/17/2014	5.700.00	01/06/2015	2.375.00 Covered	0.00	-3.325.00	-58.33%	SHORT
CALL NEW STANDARD & 02-20-15 2150.00	19.00	12/26/2014	23.750.00	01/06/2015	3.890.00 Covered	0.00	-19.860.00	-84.00%	SHORT
PUT NEW STANDARD & 01-30-15 1800.00	19.00	01/02/2015	8.550.00	01/06/2015	11.920.00 Covered	0.00	4.370.00	51.11%	SHORT
CALL NEW STANDARD & 01-30-15 2150.00	19.00	01/02/2015	2.980.00	01/06/2015	570.00 Covered	0.00	-2.060.00	-69.77%	SHORT
PUT NEW STANDARD & 01-17-15 1950.00	19.00	12/05/2014	12.825.00	01/02/2015	10.231.50 Covered	0.00	-2.593.50	-20.22%	SHORT
CALL NEW STANDARD & 02-27-15 2160.00	-18.00	12/24/2014	18.020.00	12/31/2014	19.800.00 Covered	0.00	3.780.00	23.60%	SHORT
CALL NEW STANDARD & 02-20-15 2180.00	-19.00	12/08/2014	7.220.00	12/31/2014	9.500.00 Covered	0.00	2.280.00	31.58%	SHORT
CALL NEW STANDARD & 02-20-15 2130.00	-19.00	12/18/2014	28.690.00	12/30/2014	19.190.00 Covered	0.00	-9.500.00	-33.11%	SHORT
PUT NEW STANDARD & 02-20-15 1925.00	-19.00	12/18/2014	21.850.00	12/30/2014	41.800.00 Covered	0.00	19.950.00	91.30%	SHORT
PUT NEW STANDARD & 02-20-15 1815.00	19.00	12/26/2014	9.452.50	12/30/2014	9.500.00 Covered	0.00	47.50	0.50%	SHORT
CALL NEW STANDARD & 02-20-15 2175.00	19.00	12/18/2014	7.800.00	12/30/2014	8.550.00 Covered	0.00	950.00	12.50%	SHORT
PUT NEW STANDARD & 02-20-15 1775.00	19.00	12/18/2014	15.200.00	12/30/2014	7.600.00 Covered	0.00	-7.600.00	-50.00%	SHORT
PUT NEW STANDARD & 01-17-15 1900.00	-19.00	12/05/2014	3.610.00	12/29/2014	7.600.00 Covered	0.00	3.990.00	110.53%	SHORT
CALL NEW STANDARD & 02-20-15 2180.00	-19.00	12/08/2014	5.500.00	12/28/2014	6.500.00 Covered	0.00	0.00	0.00%	SHORT
CALL NEW STANDARD & 02-20-15 2190.00	19.00	12/08/2014	15.200.00	12/28/2014	17.005.00 Covered	0.00	1.805.00	11.88%	SHORT
PUT NEW STANDARD & 02-20-15 1940.00	-18.00	12/04/2014	23.400.00	12/24/2014	34.200.00 Covered	0.00	10.800.00	46.15%	SHORT
CALL NEW STANDARD & 02-20-15 2150.00	-18.00	12/04/2014	19.800.00	12/24/2014	18.000.00 Covered	0.00	-1.800.00	-9.09%	SHORT
PUT NEW STANDARD & 02-20-15 1790.00	18.00	12/04/2014	12.600.00	12/24/2014	8.100.00 Covered	0.00	-4.500.00	-35.71%	SHORT
CALL NEW STANDARD & 02-20-15 2190.00	18.00	12/04/2014	7.580.00	12/24/2014	6.300.00 Covered	0.00	-1.280.00	-16.87%	SHORT
PUT NEW STANDARD & 01-17-15 1775.00	-19.00	12/15/2014	1.900.00	12/23/2014	11.400.00 Covered	0.00	9.500.00	500.00%	SHORT
PUT NEW STANDARD & 01-17-15 1725.00	19.00	12/15/2014	7.885.00	12/23/2014	1.377.50 Covered	0.00	-6.507.50	-82.53%	SHORT
PUT NEW STANDARD & 12-20-14 1970.00	-19.00	12/17/2014	0.00	12/22/2014	15.200.00 Covered	0.00	15.200.00	0.00%	SHORT
PUT NEW STANDARD & 12-20-14 1620.00	-19.00	11/03/2014	0.00	12/22/2014	2.470.00 Covered	0.00	2.470.00	0.00%	SHORT
PUT NEW STANDARD & 12-20-14 1975.00	-19.00	12/17/2014	0.00	12/22/2014	24.700.00 Covered	0.00	24.700.00	0.00%	SHORT
PUT NEW STANDARD & 12-20-14 1875.00	-19.00	11/29/2014	0.00	12/22/2014	2.850.00 Covered	0.00	2.850.00	0.00%	SHORT
PUT NEW STANDARD & 12-20-14 1940.00	19.00	12/17/2014	6.850.00	12/22/2014	0.00 Covered	0.00	-6.850.00	-100.00%	SHORT
PUT NEW STANDARD & 12-20-14 1700.00	19.00	11/25/2014	1.710.00	12/22/2014	0.00 Covered	0.00	-1.710.00	-100.00%	SHORT
PUT NEW STANDARD & 12-20-14 1945.00	19.00	12/17/2014	10.450.00	12/22/2014	0.00 Covered	0.00	-10.450.00	-100.00%	SHORT
PUT NEW STANDARD & 12-20-14 1725.00	19.00	10/15/2014	51.490.00	12/22/2014	0.00 Covered	0.00	-51.490.00	-100.00%	SHORT
CALL NEW STANDARD & 02-20-15 2130.00	-19.00	11/17/2014	11.685.00	12/17/2014	23.511.74 Covered	0.00	11.826.74	101.21%	SHORT
PUT NEW STANDARD & 12-20-14 1985.00	-19.00	12/15/2014	33.440.00	12/17/2014	19.000.00 Covered	0.00	-14.440.00	-43.18%	SHORT
PUT NEW STANDARD & 12-20-14 1980.00	-19.00	12/04/2014	21.090.00	12/17/2014	6.080.00 Covered	0.00	-15.010.00	-71.17%	SHORT
CALL NEW STANDARD & 02-20-15 2170.00	19.00	11/25/2014	14.250.00	12/17/2014	4.750.00 Covered	0.00	-9.500.00	-66.67%	SHORT
PUT NEW STANDARD & 12-20-14 1955.00	19.00	12/15/2014	10.111.42	12/17/2014	14.250.00 Covered	0.00	4.138.58	40.93%	SHORT
PUT NEW STANDARD & 12-20-14 1950.00	19.00	12/16/2014	6.365.00	12/17/2014	8.550.00 Covered	0.00	2.185.00	34.33%	SHORT
PUT NEW STANDARD & 12-20-14 1900.00	-19.00	12/15/2014	2.375.00	12/16/2014	4.370.00 Covered	0.00	1.995.00	84.00%	SHORT
PUT NEW STANDARD & 12-20-14 1930.00	19.00	12/15/2014	7.760.00	12/16/2014	3.800.00 Covered	0.00	-3.960.00	-51.22%	SHORT
PUT NEW STANDARD & 12-20-14 1825.00	19.00	11/28/2014	1.900.00	12/16/2014	950.00 Covered	0.00	-950.00	-50.00%	SHORT
CALL NEW STANDARD & 01-17-15 2180.00	-19.00	12/05/2014	1.140.00	12/15/2014	4.940.00 Covered	0.00	3.800.00	333.33%	SHORT
PUT NEW STANDARD & 12-20-14 1995.00	-19.00	12/03/2014	22.800.00	12/15/2014	7.885.00 Covered	0.00	-14.915.00	-65.42%	SHORT
CALL NEW STANDARD & 12-20-14 2070.00	-19.00	12/03/2014	760.00	12/15/2014	36.100.00 Covered	0.00	35.340.00	4650.00%	SHORT
PUT NEW STANDARD & 12-20-14 1925.00	-19.00	12/12/2014	8.360.00	12/15/2014	8.550.00 Covered	0.00	190.00	2.27%	SHORT
PUT NEW STANDARD & 12-20-14 1965.00	19.00	12/12/2014	15.200.00	12/15/2014	11.400.00 Covered	0.00	-3.800.00	-25.00%	SHORT
PUT NEW STANDARD & 12-20-14 1915.00	19.00	12/12/2014	8.930.00	12/15/2014	5.700.00 Covered	0.00	-3.230.00	-36.17%	SHORT
CALL NEW STANDARD & 12-20-14 2085.00	19.00	12/03/2014	23.370.00	12/15/2014	380.00 Covered	0.00	-22.990.00	-98.37%	SHORT
PUT NEW STANDARD & 12-20-14 1910.00	-19.00	12/10/2014	6.650.00	12/12/2014	6.650.00 Covered	0.00	0.00	0.00%	SHORT
PUT NEW STANDARD & 12-20-14 1885.00	19.00	12/09/2014	3.230.00	12/12/2014	6.650.00 Covered	0.00	3.420.00	105.88%	SHORT
PUT NEW STANDARD & 12-20-14 1950.00	19.00	12/10/2014	11.875.00	12/12/2014	11.400.00 Covered	0.00	-475.00	-4.00%	SHORT
CALL NEW STANDARD & 01-17-15 2180.00	-19.00	12/05/2014	2.280.00	12/10/2014	4.940.00 Covered	0.00	2.660.00	116.67%	SHORT
PUT NEW STANDARD & 12-20-14 1875.00	-19.00	11/28/2014	4.750.00	12/10/2014	2.850.00 Covered	0.00	-1.900.00	-40.00%	SHORT
CALL NEW STANDARD & 01-17-15 2180.00	-19.00	12/05/2014	2.850.00	12/10/2014	1.330.00 Covered	0.00	-1.520.00	-53.33%	SHORT
PUT NEW STANDARD & 12-20-14 1925.00	19.00	11/28/2014	4.750.00	12/10/2014	8.550.00 Covered	0.00	3.800.00	80.00%	SHORT
PUT NEW STANDARD & 12-20-14 1845.00	19.00	11/18/2014	4.180.00	12/09/2014	1.900.00 Covered	0.00	-2.280.00	-54.55%	SHORT
PUT NEW STANDARD & 02-20-15 1925.00	-19.00	12/01/2014	30.400.00	12/08/2014	40.850.00 Covered	0.00	10.450.00	34.38%	SHORT
PUT NEW STANDARD & 02-20-15 1775.00	19.00	12/01/2014							

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PUT NEW STANDARD & 11-22-14 1885 00	19.00	11/03/2014	3,135 00	11/24/2014	0 00	Covered	0.00	-3 135 00	-100.00% SHORT
CALL NEW STANDARD & 12-20-14 2070 00	19.00	11/21/2014	36 900 00	11/24/2014	36 100 00	Covered	0.00	-3 800 00	-9.52% SHORT
PUT NEW STANDARD & 12-20-14 1800 00	19.00	11/13/2014	4 655 00	11/24/2014	2 090 00	Covered	0.00	-2 565 00	-55.10% SHORT
CALL NEW STANDARD & 12-05-14 2075 00	-19.00	11/18/2014	10 000 00	11/21/2014	12 540 00	Covered	0.00	-6 480 00	-34.00% SHORT
PUT NEW STANDARD & 12-20-14 1980 00	-19.00	11/19/2014	10 450 00	11/21/2014	18 050 00	Covered	0.00	7 600 00	72.73% SHORT
CALL NEW STANDARD & 12-20-14 2090 00	-19.00	11/19/2014	16 530 00	11/21/2014	15 200 00	Covered	0.00	-1 330 00	-8.05% SHORT
CALL NEW STANDARD & 12-20-14 2045 00	-19.00	11/10/2014	86 970 00	11/21/2014	42 465 00	Covered	0.00	-28 505 00	-38.43% SHORT
CALL NEW STANDARD & 12-05-14 2065 00	19.00	11/18/2014	19 780 00	11/21/2014	28 975 00	Covered	0.00	9 215 00	46.63% SHORT
CALL NEW STANDARD & 12-20-14 2110 00	19.00	11/18/2014	8 170 00	11/21/2014	7 600 00	Covered	0.00	-570 00	-6.98% SHORT
CALL NEW STANDARD & 12-20-14 2075 00	19.00	11/14/2014	20 330 00	11/21/2014	34 200 00	Covered	0.00	13 870 00	68.22% SHORT
CALL NEW STANDARD & 12-20-14 2095 00	-19.00	11/18/2014	13 300 00	11/21/2014	13 680 00	Covered	0.00	380 00	2.86% SHORT
CALL NEW STANDARD & 11-28-14 2040 00	-19.00	11/12/2014	24 248 28	11/19/2014	26 220 00	Covered	0.00	1 971 72	8.14% SHORT
PUT NEW STANDARD & 12-20-14 1950 00	-19.00	11/10/2014	15 980 00	11/19/2014	19 950 00	Covered	0.00	3 990 00	25.00% SHORT
CALL NEW STANDARD & 11-28-14 2045 00	19.00	11/12/2014	21 470 00	11/19/2014	19 000 00	Covered	0.00	-2 470 00	-11.50% SHORT
PUT NEW STANDARD & 12-20-14 1915 00	19.00	11/13/2014	6 550 00	11/18/2014	12 730 00	Covered	0.00	4 180 00	48.89% SHORT
PUT NEW STANDARD & 12-20-14 1840 00	19.00	11/12/2014	6 270 00	11/18/2014	3 990 00	Covered	0.00	-2 280 00	-36.36% SHORT
CALL NEW STANDARD & 12-20-14 2125 00	-10.00	11/12/2014	2 250 00	11/14/2014	2 250 00	Covered	0.00	0 00	0.00% SHORT
CALL NEW STANDARD & 12-20-14 2065 00	10.00	11/03/2014	6 300 00	11/14/2014	5 500 00	Covered	0.00	-800 00	-12.70% SHORT
CALL NEW STANDARD & 12-20-14 2085 00	19.00	11/10/2014	15 200 00	11/14/2014	15 010 00	Covered	0.00	-190 00	-1.25% SHORT
PUT NEW STANDARD & 11-28-14 1925 00	-19.00	11/12/2014	2 375 00	11/13/2014	3 040 00	Covered	0.00	665 00	28.00% SHORT
CALL NEW STANDARD & 11-28-14 2050 00	-19.00	11/11/2014	21 060 00	11/13/2014	16 837 04	Covered	0.00	-4 222 96	-20.17% SHORT
PUT NEW STANDARD & 12-20-14 1920 00	-19.00	11/12/2014	13 632 50	11/13/2014	13 300 00	Covered	0.00	-332 50	-2.44% SHORT
CALL NEW STANDARD & 12-20-14 2125 00	-19.00	11/12/2014	2 340 00	11/13/2014	2 025 00	Covered	0.00	-315 00	-13.46% SHORT
PUT NEW STANDARD & 11-28-14 1875 00	-18.00	10/15/2014	1 900 00	11/13/2014	37 050 00	Covered	0.00	35 150 00	1850.00% SHORT
PUT NEW STANDARD & 12-20-14 1805 00	19.00	11/12/2014	4 370 00	11/13/2014	4 940 00	Covered	0.00	570 00	13.04% SHORT
CALL NEW STANDARD & 12-20-14 2095 00	9.00	11/03/2014	5 670 00	11/13/2014	6 120 00	Covered	0.00	450 00	7.94% SHORT
PUT NEW STANDARD & 11-28-14 1840 00	19.00	11/04/2014	4 750 00	11/13/2014	950 00	Covered	0.00	-3 800 00	-60.00% SHORT
CALL NEW STANDARD & 11-28-14 2060 00	19.00	11/11/2014	10 830 00	11/13/2014	12 730 00	Covered	0.00	1 900 00	17.54% SHORT
PUT NEW STANDARD & 12-20-14 1825 00	19.00	10/15/2014	26 600 00	11/13/2014	1 425 00	Covered	0.00	25 175 00	44.64% SHORT
PUT NEW STANDARD & 11-28-14 1950 00	-19.00	11/10/2014	4 370 00	11/12/2014	4 655 00	Covered	0.00	285 00	6.52% SHORT
CALL NEW STANDARD & 11-28-14 2035 00	-19.00	11/10/2014	31 635 00	11/12/2014	30 400 00	Covered	0.00	-1 235 00	-3.90% SHORT
CALL NEW STANDARD & 12-20-14 2120 00	-19.00	11/03/2014	5 035 00	11/12/2014	5 700 00	Covered	0.00	665 00	13.21% SHORT
PUT NEW STANDARD & 12-20-14 1810 00	19.00	11/10/2014	4 750 00	11/12/2014	4 750 00	Covered	0.00	0 00	0.00% SHORT
CALL NEW STANDARD & 11-28-14 2040 00	19.00	11/11/2014	25 829 74	11/12/2014	26 220 00	Covered	0.00	390 26	1.51% SHORT
PUT NEW STANDARD & 11-28-14 1910 00	-19.00	11/05/2014	2 660 00	11/11/2014	9 120 00	Covered	0.00	6 460 00	242.88% SHORT
CALL NEW STANDARD & 11-28-14 2055 00	-19.00	11/06/2014	13 414 18	11/11/2014	13 300 00	Covered	0.00	-114 18	-0.85% SHORT
PUT NEW STANDARD & 11-28-14 1870 00	19.00	10/25/2014	7 800 00	11/11/2014	7 110 00	Covered	0.00	-6 890 00	-77.50% SHORT
CALL NEW STANDARD & 11-28-14 2065 00	19.00	11/06/2014	8 740 00	11/11/2014	8 170 00	Covered	0.00	-570 00	-6.52% SHORT
CALL NEW STANDARD & 11 28-14 2045 00	19.00	11/10/2014	20 900 00	11/11/2014	21 159 16	Covered	0.00	259 16	1.24% SHORT
CALL NEW STANDARD & 11 28-14 2025 00	-19.00	11/05/2014	41 800 00	11/10/2014	34 200 00	Covered	0.00	-7 600 00	-18.18% SHORT
PUT NEW STANDARD & 12 20-14 1930 00	-19.00	11/07/2014	15 200 00	11/10/2014	21 650 00	Covered	0.00	6 650 00	43.75% SHORT
PUT NEW STANDARD & 11 28-14 1930 00	-19.00	11/03/2014	3 458 38	11/10/2014	14 250 00	Covered	0.00	10 791 62	312.04% SHORT
CALL NEW STANDARD & 11-07-14 2045 00	-19.00	11/06/2014	0 00	11/10/2014	2 090 00	Covered	0.00	2 090 00	0.00% SHORT
CALL NEW STANDARD & 12-20-14 2040 00	-19.00	11/07/2014	48 280 00	11/10/2014	48 450 00	Covered	0.00	190 00	0.39% SHORT
CALL NEW STANDARD & 11-28-14 2035 00	19.00	11/06/2014	34 200 00	11/10/2014	30 400 00	Covered	0.00	-3 800 00	-11.11% SHORT
CALL NEW STANDARD & 11-07-14 2050 00	19.00	11/05/2014	1 520 00	11/10/2014	0 00	Covered	0.00	-1 520 00	-100.00% SHORT
CALL NEW STANDARD & 12-20-14 2080 00	19.00	11/07/2014	18 050 00	11/10/2014	17 100 00	Covered	0.00	-950 00	-5.26% SHORT
PUT NEW STANDARD & 12-20-14 1800 00	19.00	11/07/2014	6 650 00	11/10/2014	4 560 00	Covered	0.00	-2 090 00	-31.43% SHORT
PUT NEW STANDARD & 12-20-14 1905 00	19.00	11/04/2014	17 100 00	11/07/2014	28 500 00	Covered	0.00	11 400 00	66.67% SHORT
CALL NEW STANDARD & 12 20-14 2030 00	-19.00	11/04/2014	59 880 00	11/07/2014	43 700 00	Covered	0.00	-15 980 00	-28.75% SHORT
CALL NEW STANDARD & 12 20-14 2070 00	19.00	11/04/2014	17 100 00	11/07/2014	24 700 00	Covered	0.00	7 600 00	44.44% SHORT
PUT NEW STANDARD & 12-20-14 1780 00	19.00	11/04/2014	9 500 00	11/07/2014	5 700 00	Covered	0.00	-3 800 00	-40.00% SHORT
PUT NEW STANDARD & 11-22-14 1930 00	-19.00	10/31/2014	4 724 54	11/06/2014	11 780 00	Covered	0.00	7 055 46	149.34% SHORT
CALL NEW STANDARD & 11-07-14 2040 00	-19.00	11/05/2014	3 800 00	11/06/2014	3 610 00	Covered	0.00	-190 00	-5.00% SHORT
CALL NEW STANDARD & 11-07-14 2040 00	-19.00	11/05/2014	5 700 00	11/06/2014	3 610 00	Covered	0.00	-2 090 00	-36.67% SHORT
CALL NEW STANDARD & 11-28-14 2055 00	19.00	11/05/2014	12 350 00	11/06/2014	13 300 00	Covered	0.00	950 00	7.69% SHORT
CALL NEW STANDARD & 11-28-14 2045 00	19.00	11/06/2014	10 570 00	11/06/2014	24 890 00	Covered	0.00	5 320 00	27.18% SHORT
CALL NEW STANDARD & 11-07-14 2030 00	19.00	11/05/2014	8 550 00	11/06/2014	13 300 00	Covered	0.00	4 750 00	55.56% SHORT
PUT NEW STANDARD & 11-28-14 1890 00	-19.00	10/30/2014	6 745 00	11/05/2014	14 630 00	Covered	0.00	7 885 00	116.90% SHORT
CALL NEW STANDARD & 11-28-14 2020 00	-19.00	10/31/2014	36 330 00	11/05/2014	36 990 00	Covered	0.00	570 00	1.45% SHORT
CALL NEW STANDARD & 11-28-14 2050 00	19.00	10/31/2014	16 530 00	11/05/2014	14 630 00	Covered	0.00	-1 900 00	-11.41% SHORT
PUT NEW STANDARD & 12-05-14 1905 00	19.00	11/03/2014	17 290 00	11/04/2014	12 350 00	Covered	0.00	-4 940 00	-28.57% SHORT
CALL NEW STANDARD & 12-05-14 2015 00	-19.00	11/03/2014	43 890 00	11/04/2014	60 800 00	Covered	0.00	16 910 00	38.53% SHORT
CALL NEW STANDARD & 11-28-14 1965 00	-19.00	10/20/2014	97 280 00	11/04/2014	15 200 00	Covered	0.00	-82 080 00	-84.38% SHORT
PUT NEW STANDARD & 11-28-14 1780 00	-19.00	10/20/2014	2 280 00	11/04/2014	24 510 00	Covered	0.00	22 230 00	975.00% SHORT
PUT NEW STANDARD & 12-05-14 1805 00	19.00	11/03/2014	3 800 00	11/04/2014	5 700 00	Covered	0.00	1 900 00	50.00% SHORT
CALL NEW STANDARD & 12-05-14 2055 00	19.00	11/03/2014	22 800 00	11/04/2014	14 820 00	Covered	0.00	-7 980 00	-35.00% SHORT
PUT NEW STANDARD & 11-28-14 1810 00	19.00	11/03/2014	2 850 00	11/04/2014	3 420 00	Covered	0.00	570 00	20.00% SHORT
CALL NEW STANDARD & 11 28-14 1980 00	19.00	10/30/2014	60 610 00	11/04/2014	76 000 00	Covered	0.00	15 390 00	25.39% SHORT
CALL NEW STANDARD & 11-22-14 1990 00	-19.00	10/31/2014	81 510 00	11/03/2014	70 965 00	Covered	0.00	-10 545 00	-12.94% SHORT
PUT NEW STANDARD & 11-28-14 1900 00	-19.00	10/31/2014	9 690 00	11/03/2014	10 925 00	Covered	0.00	1 235 00	12.75% SHORT
PUT NEW STANDARD & 11-20-14 1875 00	-19.00	10/15/2014	5 515 00	11/03/2014	37 050 00	Covered	0.00	33 535 00	954.05% SHORT
CALL NEW STANDARD & 11-22-14 2025 00	19.00	10/31/2014	30 400 00	11/03/2014	36 100 00	Covered	0.00	5 700 00	18.75% SHORT
PUT NEW STANDARD & 11 28-14 1790 00	19.00	10/29/2014	6 650 00	11/03/2014	2 280 00	Covered	0.00	-4 370 00	-65.71% SHORT
PUT NEW STANDARD & 11 22-14 1845 00	19.00	10/28/2014	7 410 00	11/03/2014	2 470 00	Covered	0.00	-4 940 00	-66.67% SHORT
PUT NEW STANDARD & 11 22-14 1780 00	-5.00	10/27/2014	5 000 00	10/31/2014	1 500 00	Covered	0.00	-1 000 00	-20.00% SHORT
PUT NEW STANDARD & 11-22-14 1900 00	-19.00	10/29/2014	7 600 00	10/31/2014	18 145 00	Covered	0.00	10 545 00	138.75% SHORT
PUT NEW STANDARD & 11-14-14 1825 00	-18.00	10/27/2014	1 280 00	10/31/2014	8 100 00	Covered	0.00	6 840 00	542.66% SHORT
CALL NEW STANDARD & 11-28-14 2005 00	-19.00	10/30/2014	56 050 00	10/31/2014	34 200 00	Covered	0.00	-21 850 00	-38.98% SHORT
CALL NEW STANDARD & 11-14-14 1975 00	-19.00	10/28/2014	86 165 00	10/31/2014	40 660 00	Covered	0.00	-45 505 00	-52.81% SHORT
CALL NEW STANDARD & 12 20-14 2070 00	-19.00	09/15/2014	19 950 00	10/31/2014	19 780 00	Covered	0.00	-190 00	-0.95% SHORT
PUT NEW STANDARD & 12-20-14 1880 00	-19.00	10/29/2014	21 660 00	10/31/2014	30 675 00	Covered	0.00	9 215 00	42.54% SHORT
PUT NEW STANDARD & 11-14-14 1765 00	18.00	09/22/2014	8 820 00	10/31/2014	630 00	Covered	0.00	-8 190 00	-42.86% SHORT
CALL NEW STANDARD & 11-28-14 2030 00	19.00	10/14/2014	3 325 00	10/31/2014	30 400 00	Covered	0.00	27 075 00	814.29% SHORT
CALL NEW STANDARD & 11-14-14 2010 00	19.00	10/27/2014	8 888 60	10/31/2014	38 190 00	Covered	0.00	29 301 40	330.63% SHORT
PUT NEW STANDARD & 12-20-14 1730 00	19.00	10/29/2014	7 600 00	10/31/2014	5 510 00	Covered	0.00	-2 090 00	-27.50% SHORT
CALL NEW STANDARD & 12-20-14 2110 00	19.00	09/24/2014	5 700 00	10/31/2014	6 840 00	Covered	0.00	1 140 00	20.00% SHORT
PUT NEW STANDARD & 11-22-14 1745 00	5.00	10/15/2014	12 500 00	10/31/2014	375 00	Covered	0.00	-12 125	

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PUT NEW STANDARD & 10-24-14 1800 00	-36 00	10/17/2014	0 00	10/27/2014	19 800 00	Covered	0 00	19 800 00	0 00%	SHORT
PUT NEW STANDARD & 11-22-14 1830 00	19 00	10/23/2014	12 350 00	10/27/2014	10 545 00	Covered	0 00	-1 805 00	-14 82%	SHORT
CALL NEW STANDARD & 11-14-14 1975 00	18 00	10/23/2014	26 280 00	10/27/2014	26 100 00	Covered	0 00	-180 00	-0 68%	SHORT
CALL NEW STANDARD & 11-14-14 2025 00	18 00	10/23/2014	3 080 00	10/27/2014	4 500 00	Covered	0 00	1 440 00	47 06%	SHORT
CALL NEW STANDARD & 11-14-14 2020 00	18 00	10/23/2014	4 140 00	10/27/2014	5 670 00	Covered	0 00	1 530 00	36 96%	SHORT
CALL NEW STANDARD & 11-14-14 2000 00	19 00	10/21/2014	5 225 00	10/27/2014	13 300 00	Covered	0 00	8 075 00	154 55%	SHORT
PUT NEW STANDARD & 10-24-14 1825 00	18 00	10/17/2014	14 400 00	10/27/2014	0 00	Covered	0 00	-14 400 00	-100 00%	SHORT
PUT NEW STANDARD & 10-24-14 1775 00	18 00	10/17/2014	7 200 00	10/27/2014	0 00	Covered	0 00	-7 200 00	-100 00%	SHORT
PUT NEW STANDARD & 11-14-14 1850 00	-18 00	10/17/2014	9 900 00	10/27/2014	47 340 00	Covered	0 00	37 440 00	378 18%	SHORT
CALL NEW STANDARD & 11-14-14 2000 00	18 00	10/23/2014	44 480 00	10/27/2014	8 480 00	Covered	0 00	-37 000 00	-85 43%	SHORT
PUT NEW STANDARD & 11-22-14 1895 00	-19 00	10/15/2014	11 810 00	10/23/2014	10 980 00	Covered	0 00	-830 00	-6 93%	SHORT
PUT NEW STANDARD & 11-22-14 1810 00	19 00	10/13/2014	2 850 00	10/23/2014	32 980 00	Covered	0 00	29 530 00	1046 87%	SHORT
CALL NEW STANDARD & 11-14-14 2045 00	18 00	10/10/2014	44 850 00	10/23/2014	9 950 00	Covered	0 00	-34 900 00	-78 30%	SHORT
CALL NEW STANDARD & 11-14-14 1865 00	18 00	10/10/2014	2 250 00	10/23/2014	1 080 00	Covered	0 00	-1 170 00	-52 00%	SHORT
CALL NEW STANDARD & 11-14-14 2000 00	18 00	10/23/2014	10 800 00	10/23/2014	10 440 00	Covered	0 00	-360 00	-3 26%	SHORT
PUT NEW STANDARD & 11-22-14 1775 00	-19 00	10/15/2014	2 520 00	10/23/2014	10 980 00	Covered	0 00	8 460 00	335 71%	SHORT
PUT NEW STANDARD & 11-22-14 1695 00	-19 00	10/09/2014	10 070 00	10/21/2014	12 350 00	Covered	0 00	2 280 00	22 64%	SHORT
CALL NEW STANDARD & 11-14-14 2015 00	-19 00	10/15/2014	3 420 00	10/21/2014	32 680 00	Covered	0 00	20 260 00	655 56%	SHORT
PUT NEW STANDARD & 11-22-14 1645 00	19 00	10/14/2014	2 280 00	10/21/2014	2 375 00	Covered	0 00	95 00	4 17%	SHORT
CALL NEW STANDARD & 11-28-14 1995 00	19 00	10/15/2014	22 800 00	10/21/2014	1 900 00	Covered	0 00	-20 900 00	-91 67%	SHORT
PUT NEW STANDARD & 11-28-14 2035 00	-19 00	10/14/2014	5 700 00	10/20/2014	9 975 00	Covered	0 00	4 275 00	75 00%	SHORT
CALL NEW STANDARD & 11-28-14 2030 00	-19 00	10/14/2014	10 780 00	10/20/2014	34 200 00	Covered	0 00	14 440 00	133 88%	SHORT
PUT NEW STANDARD & 11-28-14 1700 00	19 00	10/14/2014	3 325 00	10/20/2014	1 425 00	Covered	0 00	-1 900 00	-57 14%	SHORT
PUT NEW STANDARD & 11-14-14 1870 00	-18 00	10/15/2014	30 900 00	10/20/2014	24 510 00	Covered	0 00	-6 390 00	-20 68%	SHORT
PUT NEW STANDARD & 11-14-14 1815 00	-18 00	10/15/2014	57 000 00	10/17/2014	102 800 00	Covered	0 00	45 800 00	78 13%	SHORT
PUT NEW STANDARD & 11-14-14 1830 00	-18 00	10/16/2014	34 200 00	10/17/2014	55 800 00	Covered	0 00	21 600 00	63 16%	SHORT
PUT NEW STANDARD & 11-14-14 1780 00	-18 00	10/16/2014	83 090 00	10/17/2014	30 080 00	Covered	0 00	-53 010 00	-63 80%	SHORT
PUT NEW STANDARD & 11-14-14 1790 00	18 00	10/15/2014	54 000 00	10/17/2014	25 200 00	Covered	0 00	-28 800 00	-53 33%	SHORT
CALL NEW STANDARD & 11-14-14 1990 00	-18 00	10/13/2014	42 300 00	10/18/2014	21 780 00	Covered	0 00	-20 520 00	-48 51%	SHORT
PUT NEW STANDARD & 11-14-14 1795 00	-19 00	10/13/2014	3 800 00	10/16/2014	9 690 00	Covered	0 00	5 890 00	155 00%	SHORT
CALL NEW STANDARD & 11-14-14 1900 00	18 00	10/13/2014	25 200 00	10/16/2014	47 520 00	Covered	0 00	22 320 00	88 57%	SHORT
CALL NEW STANDARD & 11-14-14 1905 00	-18 00	09/22/2014	120 600 00	10/15/2014	25 650 00	Covered	0 00	-103 950 00	-86 21%	SHORT
CALL NEW STANDARD & 11-14-14 1820 00	-18 00	10/13/2014	2 700 00	10/15/2014	8 100 00	Covered	0 00	5 400 00	200 00%	SHORT
CALL NEW STANDARD & 11-14-14 2035 00	18 00	10/03/2014	13 140 00	10/15/2014	68 400 00	Covered	0 00	55 260 00	420 55%	SHORT
CALL NEW STANDARD & 11-28-14 2035 00	18 00	10/03/2014	1 800 00	10/15/2014	720 00	Covered	0 00	-1 080 00	-60 00%	SHORT
CALL NEW STANDARD & 11-28-14 2035 00	19 00	10/09/2014	3 230 00	10/14/2014	950 00	Covered	0 00	-2 280 00	-70 59%	SHORT
CALL NEW STANDARD & 11-22-14 2035 00	19 00	10/08/2014	3 325 00	10/14/2014	950 00	Covered	0 00	-2 375 00	-71 43%	SHORT
PUT NEW STANDARD & 11-14-14 1890 00	-19 00	09/23/2014	86 070 00	10/13/2014	30 970 00	Covered	0 00	-55 100 00	-64 02%	SHORT
CALL NEW STANDARD & 11-14-14 2005 00	-18 00	10/10/2014	5 760 00	10/13/2014	10 800 00	Covered	0 00	5 040 00	87 50%	SHORT
CALL NEW STANDARD & 11-14-14 2000 00	-19 00	10/08/2014	6 745 00	10/13/2014	13 110 00	Covered	0 00	6 365 00	94 37%	SHORT
PUT NEW STANDARD & 11-22-14 1730 00	19 00	09/09/2014	9 500 00	10/13/2014	19 000 00	Covered	0 00	9 500 00	100 00%	SHORT
PUT NEW STANDARD & 11-22-14 1800 00	19 00	10/09/2014	10 000 00	10/13/2014	51 300 00	Covered	0 00	32 300 00	323 00%	SHORT
CALL NEW STANDARD & 11-14-14 2045 00	18 00	10/10/2014	2 250 00	10/13/2014	1 260 00	Covered	0 00	-990 00	-44 00%	SHORT
CALL NEW STANDARD & 11-14-14 2055 00	18 00	10/08/2014	1 800 00	10/10/2014	900 00	Covered	0 00	-900 00	-50 00%	SHORT
PUT NEW STANDARD & 11-22-14 1750 00	19 00	09/23/2014	9 500 00	10/09/2014	10 640 00	Covered	0 00	1 140 00	12 00%	SHORT
PUT NEW STANDARD & 10-18-14 1775 00	19 00	09/12/2014	780 00	10/09/2014	4 180 00	Covered	0 00	3 400 00	430 00%	SHORT
PUT NEW STANDARD & 10-18-14 1725 00	19 00	09/23/2014	15 290 44	10/09/2014	14 535 00	Covered	0 00	-755 44	-4 94%	SHORT
PUT NEW STANDARD & 10-18-14 1875 00	-19 00	08/26/2014	3 800 00	10/09/2014	4 750 00	Covered	0 00	-950 00	-24 74%	SHORT
CALL NEW STANDARD & 11-22-14 2035 00	-19 00	08/26/2014	2 280 00	10/08/2014	13 300 00	Covered	0 00	-3 325 00	-14 50%	SHORT
CALL NEW STANDARD & 11-22-14 2075 00	-19 00	10/02/2014	4 485 00	10/08/2014	8 550 00	Covered	0 00	-4 065 00	-90 64%	SHORT
PUT NEW STANDARD & 10-18-14 1825 00	19 00	10/02/2014	1 900 00	10/08/2014	950 00	Covered	0 00	-950 00	-50 00%	SHORT
PUT NEW STANDARD & 10-18-14 1800 00	19 00	10/08/2014	2 470 00	10/08/2014	950 00	Covered	0 00	-1 520 00	-61 54%	SHORT
CALL NEW STANDARD & 11-14-14 1785 00	19 00	09/12/2014	5 320 00	10/08/2014	1 520 00	Covered	0 00	-3 800 00	-71 43%	SHORT
PUT NEW STANDARD & 11-14-14 1800 00	18 00	09/30/2014	3 383 84	10/08/2014	990 00	Covered	0 00	-2 393 84	-70 74%	SHORT
CALL NEW STANDARD & 11-22-14 2050 00	-19 00	10/01/2014	9 540 00	10/03/2014	12 980 00	Covered	0 00	3 440 00	35 85%	SHORT
CALL NEW STANDARD & 11-22-14 2060 00	18 00	10/01/2014	14 940 00	10/03/2014	10 800 00	Covered	0 00	-4 140 00	-27 71%	SHORT
CALL NEW STANDARD & 10-18-14 2030 00	-19 00	09/24/2014	4 845 00	10/02/2014	13 300 00	Covered	0 00	8 455 00	174 51%	SHORT
CALL NEW STANDARD & 10-18-14 2045 00	19 00	09/24/2014	2 850 00	10/02/2014	950 00	Covered	0 00	1 900 00	66 67%	SHORT
	19 00	09/08/2014	1 915 00	10/01/2014	22 800 00	Covered	0 00	21 185 00	131 17%	SHORT
	19 00	09/08/2014	12 835 00	10/01/2014	685 00	Covered	0 00	-11 970 00	-94 74%	SHORT
KKR & CO L P DEL COM UNITS	55 00	11/17/2014	15 120 280 33	05/22/2015	15 130 885 35 08	Covered Total	-237,717	257 326 10	257 326 10	
			1 226 88	05/22/2015	1 280 61	Noncovered	0 00	33 73	2 75%	SHORT
			1 226 88	05/22/2015	1 280 61	Noncovered Total	0 00	33 73		33 73
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	45 859	10/31/2013	480 70	08/28/2015	457 05	Covered	-3 65	0 00	0 00%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	44 107	09/30/2013	441 95	08/28/2015	441 51	Covered	-4 44	0 00	0 00%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	43 311	08/30/2013	430 94	08/28/2015	433 54	Covered	0 00	2 60	0 60%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	50 118	07/31/2013	501 68	08/28/2015	501 68	Covered	0 00	0 00	0 00%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	58 104	06/28/2013	580 48	08/28/2015	581 62	Covered	0 00	1 18	0 20%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	75 288	05/31/2013	768 49	08/28/2015	753 43	Covered	-15 06	0 00	0 00%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	74 684	04/30/2013	784 87	08/28/2015	747 69	Covered	-17 18	0 00	0 00%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	29 429	03/28/2013	298 41	08/28/2015	294 58	Covered	-3 83	0 00	0 00%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	7 277 194	11/20/2013	17 427 39	08/28/2015	17 288 27	Covered	-138 17	0 00	0 00%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	7 842 126	03/14/2013	79 832 84	08/28/2015	78 496 88	Covered	-1 335 96	0 00	0 00%	LONG
BLACKROCK STRATEGIC INCOME OPPT PORTFOLIO FUND CL I	10 715 831	03/14/2013	170 167 10	05/22/2015	170 000 00	Covered	-167 10	-0 09%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	120 905	10/16/2012	1 644 31	10/29/2014	1 621 34	Covered	-22 97	-1 40%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	118 517	09/18/2012	1 601 17	10/29/2014	1 589 31	Covered	-12 86	-0 79%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	4 480 956	09/11/2012	60 000 00	10/29/2014	60 089 82	Covered	89 82	0 15%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	104 551	08/17/2012	1 380 07	10/29/2014	1 402 03	Covered	21 96	1 59%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	99 63	07/18/2012	1 281 24	10/29/2014	1 336 04	Covered	54 80	4 28%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	99 230	06/19/2012	1 237 51	10/29/2014	1 336 80	Covered	99 29	7 54%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	58 249	01/16/2014	775 30	10/29/2014	781 12	Covered	5 82	0 75%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	65 525	05/17/2012	1 204 57	10/29/2014	1 289 09	Covered	84 52	6 94%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	74 192	01/16/2013	998 63	10/29/2014	994 61	Covered	-4 02	-0 37%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	69 219	09/17/2013	917 85	10/29/2014	928 23	Covered	10 38	1 13%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	68 304	08/18/2013	898 88	10/29/2014	915 96	Covered	17 08	1 90%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	116 416	07/18/2013	1 556 48	10/29/2014	1 561 14	Covered	4 66	0 30%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	111 059	06/18/2013	1 489 30	10/29/2014	1 489 30	Covered	0 00	0 00%	LONG	
TEMPLETON GLOBAL TOTAL RETURN FUND ADVISOR CLASS	88 604	04/18/2012	1 143 88	10/29/2014	1 188 18	Covered	44 30	3 87%	LONG	
TEMPLETON GLOBAL TOTAL										

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MTN GROUP LTD SPONSORED ADR	20 00	05/12/2011	407 80	03/04/2015	354 71 Covered	0 00	-53 09	-13 02% LONG
KIRIN HDGS CO LTD SPONSORED ADR	100 00	02/18/2014	1 331 00	03/04/2015	1 331 06 Covered	0 00	0 00	0 00% LONG
RECKITT BENCKISER PLC SPONSORED ADR ISINRUS7562552049	235 00	05/26/2012	2 483 96	03/03/2015	4 182 53 Covered	0 00	1 678 57	67 58% LONG
RECKITT BENCKISER PLC SPONSORED ADR ISINRUS7562552049	200 00	05/25/2012	2 088 68	03/03/2015	3 542 58 Covered	0 00	1 453 90	69 61% LONG
RECKITT BENCKISER PLC SPONSORED ADR ISINRUS7562552049	45 00	05/24/2012	407 04	03/03/2015	797 08 Covered	0 00	330 04	70 67% LONG
TOTAL S A SPONSORED ADR	125 00	05/12/2011	7 241 25	02/27/2015	6 757 11 Covered	0 00	-484 14	-6 69% LONG
BAYER AG SPONSORED ADR	55 00	05/12/2011	4 503 40	02/27/2015	8 147 33 Covered	0 00	3 643 93	80 92% LONG
INDIVIOR PLC SPONSORED ADR ISINRUS45579E1055	18 20	05/28/2012	136 87	02/12/2015	235 55 Covered	0 00	99 68	73 62% LONG
INDIVIOR PLC SPONSORED ADR ISINRUS45579E1055	8 00	05/25/2012	58 92	02/12/2015	103 54 Covered	0 00	44 62	75 73% LONG
INDIVIOR PLC SPONSORED ADR ISINRUS45579E1055	1 20	05/24/2012	8 78	02/12/2015	15 53 Covered	0 00	6 75	78 58% LONG
STATOIL ASA SPONSORED ADR ISINRUS85771P1021	155 00	05/15/2012	3 897 19	02/05/2015	2 880 15 Covered	0 00	-1 037 03	-26 61% LONG
STATOIL ASA SPONSORED ADR ISINRUS85771P1021	305 00	01/18/2012	7 774 51	02/05/2015	5 628 04 Covered	0 00	-2 146 47	-27 61% LONG
LUKOIL CO SPOND ADR SHS ISINRUS8778821044	75 00	05/01/2014	5 034 30	01/27/2015	3 291 02 Covered	0 00	-1 743 28	-34 63% LONG
RIOCAN REAL ESTATE INVESTMENT TR UNIT ISINRUS7069101031	35 00	01/14/2013	969 40	01/21/2015	823 40 Covered	0 00	-145 91	-15 05% LONG
RIOCAN REAL ESTATE INVESTMENT TR UNIT ISINRUS7069101031	155 00	01/06/2013	4 314 75	01/21/2015	3 646 87 Covered	0 00	-667 88	-15 48% LONG
RIOCAN REAL ESTATE INVESTMENT TR UNIT ISINRUS7069101031	10 00	01/08/2013	275 25	01/21/2015	235 28 Covered	0 00	-39 97	-14 52% LONG
CANADIAN OIL SANDS LTD COM ISINRUS13643E1051	150 00	01/06/2012	3 475 44	01/07/2015	1 069 94 Covered	0 00	-2 405 50	-69 21% LONG
CANADIAN OIL SANDS LTD COM ISINRUS13643E1051	190 00	05/12/2011	6 138 89	01/07/2015	1 355 25 Covered	0 00	-4 783 64	-77 62% LONG
PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKASI INDONESIA	90 00	04/17/2012	3 042 73	01/08/2015	3 986 84 Covered	0 00	944 11	31 03% LONG
INDIVIOR PLC SPONSORED ADR ISINRUS45579E1055	0 00	05/24/2012	4 30	01/08/2015	6 69 Covered	0 00	2 30	52 30% LONG
VODAFONE GROUP PLC NEW SPONSORED ADR NO PAR	244 6364	05/12/2011	12 258 84	10/27/2014	7 818 31 Covered	-4 438 53	0 00	0 00% LONG
TOTAL S A SPONSORED ADR	15 00	05/12/2011	888 95	10/27/2014	848 92 Covered	-20 03	0 00	0 00% LONG
DEUTSCHE TELEKOM AG SPONSORED ADR	10 00	05/12/2011	132 12	10/27/2014	130 50 Covered	0 00	7 38	5 58% LONG
IMPERIAL TOBACCO GROUP PLC SPONSORED ADR ISINRUS454312018	153 00	04/24/2013	3 541 73	10/27/2014	4 158 51 Covered	0 00	616 78	17 41% LONG
BRITISH AMERN TOB PLC SPONSORED ADR ISINRUS1104481072	50 00	05/12/2011	4 401 49	10/24/2014	5 429 10 Covered	0 00	1 027 61	23 35% LONG
CANADIAN OIL SANDS LTD COM ISINRUS13643E1051	25 00	05/12/2011	807 75	10/22/2014	368 41 Covered	0 00	-409 34	-50 68% LONG
LUKOIL CO SPOND ADR SHS ISINRUS8778821044	60 00	01/31/2013	4 013 81	10/13/2014	2 939 01 Covered	0 00	-1 074 80	-26 78% LONG
RLI CORP	62 00	06/10/2011	1 830 61	09/25/2015	3 390 78 Covered	0 00	1 560 15	85 23% LONG
COHEN & STEERS INC COM	61 00	05/11/2011	2 554 73	07/30/2015	2 809 63 Covered	0 00	254 90	9 98% LONG
HIBBETT SPORTS INC COM	121 00	12/13/2013	7 727 65	07/28/2015	5 280 31 Covered	0 00	-2 447 34	-31 67% LONG
LINCOLN ELEC HDGS INC COM	34 00	05/11/2011	1 285 62	07/07/2015	2 063 77 Covered	0 00	778 15	60 53% LONG
SIRONA DENTAL SYS INC COM	33 00	01/22/2014	2 407 63	06/23/2015	3 309 85 Covered	0 00	902 22	39 97% LONG
BLACKBAUD INC COM	59 00	05/11/2011	1 751 08	06/05/2015	3 073 39 Covered	0 00	1 322 31	75 51% LONG
EXPONENT INC	28 00	02/14/2013	1 368 80	05/19/2015	2 400 25 Covered	0 00	1 001 45	71 56% LONG
ROLLINS INC	117 00	05/11/2011	1 570 13	05/12/2015	2 626 30 Covered	0 00	1 256 17	80 00% LONG
OWENS & BROWN INC	203 00	05/11/2011	5 152 12	04/29/2015	6 861 99 Covered	0 00	1 539 78	29 89% LONG
OWENS AND MINOR INC HDLGS CO INC	153 00	03/30/2012	4 687 86	04/13/2015	5 151 54 Covered	0 00	483 68	10 37% LONG
OWENS AND MINOR INC HDLGS CO INC	41 00	01/27/2012	1 245 51	04/13/2015	1 380 48 Covered	0 00	134 97	10 84% LONG
ANSYS INC COM	104 00	05/11/2011	5 612 12	04/13/2015	9 180 74 Covered	0 00	3 568 62	63 23% LONG
FACTSET RESEARCH SYSTEMS INC	32 00	07/10/2012	2 928 69	04/08/2015	5 148 82 Covered	0 00	2 221 63	75 62% LONG
COHEN & STEERS INC COM	40 00	05/11/2011	1 122 96	02/04/2015	1 887 78 Covered	0 00	564 80	50 30% LONG
BROWN & BROWN INC	61 00	05/11/2011	1 548 18	01/29/2015	1 887 51 Covered	0 00	339 33	21 62% LONG
ABAXIS INC COM	71 00	05/11/2011	1 950 52	01/28/2015	4 283 50 Covered	0 00	2 303 98	117 58% LONG
THOR INDS INC	62 00	01/06/2013	2 504 09	01/22/2015	3 418 68 Covered	0 00	914 59	36 52% LONG
TORO CO	54 00	07/11/2012	2 040 50	01/08/2015	3 345 84 Covered	0 00	1 290 28	63 25% LONG
THOR INDS INC	22 00	01/09/2013	888 55	01/08/2015	1 280 62 Covered	0 00	392 07	44 12% LONG
SIRONA DENTAL SYS INC COM	26 00	11/06/2013	1 881 54	01/08/2015	2 369 38 Covered	0 00	487 84	25 93% LONG
ROLLINS INC	32 00	05/11/2011	844 16	01/08/2015	1 099 12 Covered	0 00	424 96	85 97% LONG
RBC BEARINGS INC COM	34 00	05/11/2011	1 274 88	01/08/2015	2 142 34 Covered	0 00	867 68	68 07% LONG
RLI CORP	78 00	06/10/2011	2 303 02	01/08/2015	3 743 22 Covered	0 00	1 440 20	62 54% LONG
POOL CORP COM	32 00	05/11/2011	968 51	01/08/2015	2 070 04 Covered	0 00	1 101 53	114 65% LONG
OWENS AND MINOR INC HDLGS CO INC	70 00	01/27/2012	2 128 49	01/08/2015	2 487 80 Covered	0 00	361 31	16 99% LONG
NVR INC	2 00	12/08/2013	1 947 54	01/08/2015	2 593 56 Covered	0 00	646 02	33 17% LONG
LINCOLN ELEC HDGS INC COM	10 00	05/11/2011	378 12	01/08/2015	666 80 Covered	0 00	288 68	76 35% LONG
LANDSTAR SYSTEMS INC COM	24 00	10/31/2013	1 326 53	01/08/2015	1 660 80 Covered	0 00	334 27	25 20% LONG
HIBBETT SPORTS INC COM	33 00	12/13/2013	2 107 54	01/08/2015	1 804 79 Covered	0 00	-502 75	-23 85% LONG
HIBBETT SPORTS INC COM	7 00	10/01/2013	306 73	01/08/2015	340 41 Covered	0 00	-56 32	-14 20% LONG
HENRY JACK & ASSOC INC COM	62 00	05/11/2011	1 970 34	01/08/2015	3 921 51 Covered	0 00	1 951 17	99 03% LONG
FACTSET RESEARCH SYSTEMS INC	20 00	07/10/2012	1 626 18	01/08/2015	2 807 00 Covered	0 00	977 82	53 48% LONG
FACTSET RESEARCH SYSTEMS INC	16 00	05/11/2011	1 113 24	01/08/2015	1 403 50 Covered	0 00	290 26	26 07% LONG
EXPONENT INC	48 00	02/14/2013	2 208 04	01/08/2015	3 788 94 Covered	0 00	1 468 60	63 62% LONG
EXPONENT INC	156 00	05/11/2011	3 575 44	01/08/2015	5 064 83 Covered	0 00	2 089 19	58 43% LONG
COMPUTER PROGRAMS & SYS INC COM	26 00	12/04/2012	1 400 85	01/08/2015	1 718 36 Covered	0 00	317 51	22 67% LONG
COMPUTER PROGRAMS & SYS INC COM	26 00	02/02/2012	1 877 11	01/08/2015	1 718 36 Covered	0 00	41 25	2 46% LONG
COHEN & STEERS INC COM	48 00	05/11/2011	1 347 55	01/08/2015	2 056 32 Covered	0 00	708 77	52 60% LONG
CLARCOR INC	34 00	01/25/2013	1 697 84	01/08/2015	2 173 96 Covered	0 00	476 12	28 04% LONG
CHEFS WHSE INC COM	39 00	06/24/2013	917 47	01/08/2015	833 43 Covered	0 00	-84 04	-9 16% LONG
BROWN & BROWN INC	102 00	05/11/2011	2 588 75	01/08/2015	3 352 94 Covered	0 00	764 19	29 52% LONG
BLACKBAUD INC COM	24 00	05/11/2011	712 31	01/08/2015	1 036 80 Covered	0 00	324 49	45 55% LONG
APTARGROUP INC	26 00	02/08/2012	1 387 94	01/08/2015	1 718 34 Covered	0 00	330 40	23 81% LONG
ANSYS INC COM	36 00	05/11/2011	1 942 66	01/08/2015	2 940 12 Covered	0 00	997 46	51 35% LONG
ABAXIS INC COM	70 00	05/11/2011	1 931 62	01/08/2015	4 092 80 Covered	0 00	2 160 98	111 68% LONG
RBC BEARINGS INC COM	170 00	05/08/2013	2 238 66	12/11/2014	2 060 40 Covered	0 00	-178 26	-7 98% LONG
BLACKBAUD INC COM	81 00	05/11/2011	2 404 04	11/28/2014	3 447 81 Covered	0 00	1 043 57	43 41% LONG
LANDSTAR SYSTEMS INC COM	33 00	10/31/2013	1 823 98	11/13/2014	2 523 03 Covered	0 00	699 05	38 33% LONG
LANDSTAR SYSTEMS INC COM	31 00	05/11/2011	1 464 07	11/13/2014	2 370 12 Covered	0 00	905 05	61 69% LONG
BIO-TECHNE CORP COM	88 00	05/11/2011	6 963 11	11/06/2014	8 001 95 Covered	0 00	1 038 84	14 92% LONG
TORO CO	217 00	07/11/2012	8 236 21	10/23/2014	12 923 11 Covered	0 00	4 686 90	56 91% LONG
TORO CO	46 00	03/07/2012	1 548 93	10/23/2014	2 736 48 Covered	0 00	1 190 53	78 86% LONG
THOR INDS INC	107 00	01/09/2013	4 321 58	10/23/2014	5 516 28 Covered	0 00	1 194 70	27 64% LONG
TECHNE CORP COM	133 00	05/11/2011	10 523 78	10/23/2014	12 371 88 Covered	0 00	1 848 08	17 56% LONG
SIRONA DENTAL SYS INC COM	166 00	09/30/2013	11 088 17	10/23/2014	12 933 14 Covered	0 00	1 844 97	16 64% LONG
ROLLINS INC	162 00	05/11/2011	3 281 04	10/23/2014	4 832 48 Covered	0 00	1 571 44	48 19% LONG
RBC BEARINGS INC COM	175 00	05/11/2011	6 560 75	10/23/2014	9 788 00 Covered	0 00	3 225 25	49 16% LONG
RBC BEARINGS INC COM	249 00	05/08/2013	3 278 68	10/23/2014	4 268 43 Covered	0 00	989 45	30 18% LONG
RLI CORP	75 00	06/10/2011	2 214 44	10/23/2014	3 497 35 Covered	0 00	1 282 91	57 93% LONG
POOL CORP COM	332 00	05/11/2011	9 856 75	10/23/2014	15 481 80 Covered	0 00	5 624 85	57 07% LONG
OWENS AND MINOR INC HDLGS CO INC	142 00	05/11/2011	4 267 77	10/23/2014	8 274 34 Covered	0 00	3 976 57	92 53% LONG
OWENS AND MINOR INC HDLGS CO INC	34 00	01/27/2012	1 032 87	10/23/2014	1 136 70 Covered	0 00	105 83	10 25% LONG
OWENS AND MINOR INC HDLGS CO INC	272 00	06/08/2011	9 015 60	10/23/2014	9 109 86 Covered	0 00	94 06	1 04% LONG
OWENS AND MINOR INC HDLGS CO INC	76 00	05/11/2011	2 595 85	10/23/2014	2 545 35 Covered	0 00	-50 50	-1 95% LONG
LINCOLN ELEC HDGS INC COM	65 00	05/11/2011	2 457 81	10/23/2014	4 423 25 Covered	0 00	1 965 44	79 67% LONG
LANDSTAR SYSTEMS INC COM	211 00	05/11/2011	9 965 13	10/23/2014	15 156 62 Covered	0 00	5 191 49	52 10% LONG
HIBBETT SPORTS INC COM	193 00	10/01/2013	10 938 35	10/23/2014	8 623 24 Covered	0 00	-2 315 11	-21 17% LONG
HENRY JACK & ASSOC INC COM	308 00	05/11/2011	9 788 15	10/23/2014	17 552 95 Covered	0 00	7 764 80	79 33% LONG
FACTSET RESEARCH SYSTEMS INC	180 00	05/11/2011	20 036 32	10/23/2014	22 775 48 Covered	0 00	2 739 84	13 66% LONG
EXPONENT INC	37 00	02/14/2013	1 848 42	10/23/2014	2 763 48 Covered	0 00	915 04	49 50% LONG
EXPONENT INC	202 00	05/11/2011	8 229 48	10/23/2014	15 086 97 Covered	0 00	6 857 49	83 33% LONG
EXPONENT INC	585 00	05/11/2011	13 407 87	10/23/2014	19 223 16 Covered	0 00	5 815 29	43 37% LONG
COMPUTER PROGRAMS & SYS INC COM	62 00	02/02/2012	4 911 54	10/23/2014	5 110 90 Covered	0 00	199 36	4 06% LONG
COMPUTER PROGRAMS & SYS INC COM	182 00	05/11/2011	10 007 50	10/23/2014	10 097 13 Covered	0 00	89 63	0 00% LONG
COHEN & STEERS INC COM	307 00	05/11/2011	8 719 75	10/2				

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DU PONT E I DE NEMOURS & CO COM	135.00	05/11/2011	0.950.61	08/03/2015	0.878.98	Covered	0.00	-73.63	-1.06% LONG
POWERSHARES EXCHANGE-TRADED FD TR II SENIOR LN PORT NYSE AR	30.00	09/20/2012	750.42	07/31/2015	710.70	Covered	0.00	-30.72	-5.20% LONG
PFIZER INC COM	10.00	05/11/2011	206.18	07/31/2015	380.80	Covered	0.00	154.62	74.90% LONG
CHEMOURS CO COM	20.00	11/15/2012	215.90	07/02/2015	320.20	Covered	0.00	105.11	48.87% LONG
CHEMOURS CO COM	4.00	06/07/2012	50.15	07/02/2015	64.04	Covered	0.00	13.89	27.70% LONG
CHEMOURS CO COM	27.00	05/11/2011	372.37	07/02/2015	432.27	Covered	0.00	59.90	16.00% LONG
KRAFT FOODS GROUP INC COM	40.00	11/15/2012	1.755.20	04/23/2015	3.525.13	Covered	0.00	1,769.93	100.84% LONG
KRAFT FOODS GROUP INC COM	8.6667	06/07/2012	269.07	04/23/2015	587.52	Covered	0.00	318.45	118.35% LONG
KRAFT FOODS GROUP INC COM	86.3333	07/27/2011	3.144.77	04/23/2015	7.608.41	Covered	0.00	4,463.64	141.04% LONG
EATON CORP PLC SHS ISIN#BMG2019K1045	70.00	02/26/2013	284.46	02/26/2015	358.73	Covered	0.00	74.27	26.11% LONG
UBS AG LONDON BRH ETRACS ALERIAN MLP INDEX ETN	175.00	08/13/2013	5.036.70	02/26/2015	1.624.45	Covered	0.00	514.97	46.42% LONG
UBS AG LONDON BRH ETRACS ALERIAN MLP INDEX ETN	120.00	08/12/2013	3.408.77	02/26/2015	3.360.04	Covered	0.00	-130.95	-2.77% LONG
POWERSHARES EXCHANGE-TRADED FD TR II SENIOR LN PORT NYSE AR	10.00	09/20/2012	250.14	02/26/2015	241.80	Covered	0.00	-8.34	-3.41% LONG
PFIZER INC COM	85.00	05/11/2011	1.752.53	02/26/2015	2.930.85	Covered	0.00	1,187.12	67.74% LONG
OMEGA HEALTHCARE INVS INC COM	20.00	11/09/2011	324.19	02/26/2015	800.20	Covered	0.00	476.01	146.83% LONG
HOSPITALITY PPTYS TR COM SH BEN INT	140.00	11/02/2011	3.323.31	02/26/2015	4.330.72	Covered	0.00	1,016.41	30.58% LONG
HONEYWELL INTL INC COM	10.00	09/20/2012	606.10	02/26/2015	1,041.25	Covered	0.00	435.15	71.80% LONG
GENERAL ELECTRIC CO COM	65.00	02/08/2013	1,459.88	02/26/2015	1,684.18	Covered	0.00	224.28	15.36% LONG
GANNETT COMPANY INC	10.00	02/21/2013	107.22	02/26/2015	359.50	Covered	0.00	162.28	82.28% LONG
DU PONT E I DE NEMOURS & CO COM	70.00	05/11/2011	3.797.10	02/26/2015	5,454.45	Covered	0.00	1,657.35	43.65% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/12/2014	245.64	02/26/2015	251.73	Covered	0.00	6.09	2.48% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/11/2014	245.59	02/26/2015	251.73	Covered	0.00	6.14	2.50% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/11/2014	245.69	02/26/2015	251.73	Covered	0.00	5.84	2.38% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/11/2014	245.60	02/26/2015	251.73	Covered	0.00	5.84	2.38% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/07/2014	245.30	02/26/2015	251.73	Covered	0.00	6.34	2.58% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	5.00	02/06/2014	122.47	02/26/2015	125.86	Covered	0.00	3.39	2.77% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/05/2014	245.80	02/26/2015	251.73	Covered	0.00	5.93	2.41% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/05/2014	245.60	02/26/2015	251.73	Covered	0.00	6.13	2.50% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/12/2014	245.44	02/26/2015	251.70	Covered	0.00	6.26	2.55% LONG
AMERICAN HOMES PART PFD SHS DIV-5 00% FREQ-QTRLY PERP MATY C	10.00	02/05/2014	245.79	02/26/2015	251.73	Covered	0.00	5.94	2.42% LONG
ALPS ETF TR U S EQUITY HIGH VOLATILITY PUT WRITE INDEX FD - HVPV	10.00	02/13/2014	238.07	02/26/2015	235.54	Covered	0.00	-3.43	-1.44% LONG
ALPS ETF TR U S EQUITY HIGH VOLATILITY PUT WRITE INDEX FD - HVPV	70.00	02/13/2014	1,672.40	02/26/2015	1,648.78	Covered	0.00	-23.62	-1.41% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	33.00	02/12/2014	238.29	02/26/2015	235.54	Covered	0.00	-2.75	-1.15% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	90.00	11/15/2012	900.87	01/27/2015	931.95	Covered	0.00	241.28	34.93% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	129.00	11/15/2012	1,289.80	01/27/2015	2,544.42	Covered	0.00	680.76	53.08% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	48.00	11/15/2012	1,004.62	01/27/2015	3,879.06	Covered	0.00	979.10	36.20% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	80.00	06/07/2012	1,200.60	01/27/2015	1,395.82	Covered	0.00	351.20	38.94% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	2.00	05/11/2011	35.70	01/27/2015	1,744.77	Covered	0.00	544.17	45.32% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	110.00	05/11/2011	1,963.72	01/15/2015	58.18	Covered	0.00	22.46	82.01% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	110.00	05/11/2011	1,963.72	01/15/2015	2,982.92	Covered	0.00	999.20	50.88% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	110.00	05/11/2011	1,963.72	01/15/2015	2,970.18	Covered	0.00	1,006.44	51.25% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	110.00	05/11/2011	1,963.72	01/14/2015	3,015.05	Covered	0.00	1,051.33	53.54% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	110.00	05/11/2011	1,963.72	01/14/2015	3,001.88	Covered	0.00	1,038.14	52.87% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	70.00	05/11/2011	1,249.64	01/14/2015	1,923.65	Covered	0.00	674.01	53.04% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	40.00	05/11/2011	714.08	01/14/2015	1,098.18	Covered	0.00	384.08	53.70% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	50.00	05/11/2011	992.80	01/14/2015	1,377.86	Covered	0.00	485.26	54.36% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	88.00	05/11/2011	1,213.94	01/13/2015	1,072.14	Covered	0.00	758.20	62.46% LONG
BANCO LATINAMERICANO DE COMERCIO EXTERIOR S A CL E ISIN#PAP11	420.00	11/15/2012	4,109.98	01/08/2015	8,093.95	Covered	0.00	1,963.99	45.10% LONG
HERCULES TECHNOLOGY GROWTH CAP INC COM	57.00	06/07/2012	611.90	01/08/2015	827.04	Covered	0.00	215.44	35.23% LONG
HERCULES TECHNOLOGY GROWTH CAP INC COM	23.00	06/07/2012	246.79	01/07/2015	335.06	Covered	0.00	88.27	35.77% LONG
HERCULES TECHNOLOGY GROWTH CAP INC COM	487.00	05/11/2011	5,034.29	01/07/2015	7,094.47	Covered	0.00	2,060.18	40.92% LONG
HERCULES TECHNOLOGY GROWTH CAP INC COM	303.00	05/11/2011	3,132.21	01/06/2015	4,408.82	Covered	0.00	1,276.41	40.75% LONG
HERCULES TECHNOLOGY GROWTH CAP INC COM	120.00	11/15/2012	2,419.12	12/31/2014	2,780.08	Covered	0.00	340.96	14.09% LONG
OLIN CORP NEW COM PAR \$1	240.00	11/15/2012	4,838.23	12/30/2014	5,597.50	Covered	0.00	759.27	15.86% LONG
OLIN CORP NEW COM PAR \$1	150.00	11/09/2011	2,431.44	12/19/2014	5,773.72	Covered	0.00	3,342.28	137.46% LONG
OMEGA HEALTHCARE INVS INC COM	10.00	11/04/2011	163.69	12/19/2014	384.91	Covered	0.00	221.22	135.15% LONG
OMEGA HEALTHCARE INVS INC COM	160.00	11/04/2011	2,619.02	12/19/2014	6,158.97	Covered	0.00	3,539.95	135.16% LONG
OMEGA HEALTHCARE INVS INC COM	50.00	11/04/2011	818.44	12/19/2014	1,927.36	Covered	0.00	1,108.92	135.49% LONG
OMEGA HEALTHCARE INVS INC COM	120.00	11/02/2011	1,990.77	12/19/2014	4,825.87	Covered	0.00	2,825.90	131.31% LONG
NATIONAL HEALTH INVESTORS INC	60.00	11/15/2012	3,133.05	12/19/2014	4,085.01	Covered	0.00	951.86	30.38% LONG
NATIONAL HEALTH INVESTORS INC	30.00	11/15/2012	1,568.52	12/19/2014	2,038.89	Covered	0.00	472.17	30.14% LONG
NATIONAL HEALTH INVESTORS INC	10.00	06/07/2012	494.86	12/19/2014	670.57	Covered	0.00	184.81	37.38% LONG
NATIONAL HEALTH INVESTORS INC	40.00	05/11/2011	1,845.71	12/19/2014	2,718.27	Covered	0.00	872.56	47.28% LONG
LTC PROPERTIES INC	80.00	11/15/2012	2,443.85	12/19/2014	3,333.22	Covered	0.00	889.57	36.40% LONG
LTC PROPERTIES INC	50.00	11/15/2012	1,527.28	12/19/2014	2,065.21	Covered	0.00	537.93	35.22% LONG
LTC PROPERTIES INC	20.00	05/11/2011	557.13	12/19/2014	826.08	Covered	0.00	268.95	48.27% LONG
OLIN CORP NEW COM PAR \$1	30.00	11/15/2012	604.78	12/18/2014	684.32	Covered	0.00	59.54	9.84% LONG
OLIN CORP NEW COM PAR \$1	100.00	06/07/2012	2,048.98	12/18/2014	2,214.43	Covered	0.00	165.45	8.07% LONG
OLIN CORP NEW COM PAR \$1	60.00	05/11/2011	1,461.52	12/18/2014	1,328.88	Covered	0.00	-132.88	-9.06% LONG
OLIN CORP NEW COM PAR \$1	280.00	05/11/2011	6,820.43	12/18/2014	6,178.80	Covered	0.00	-640.63	-9.36% LONG
OLIN CORP NEW COM PAR \$1	170.00	05/11/2011	4,140.98	12/18/2014	3,757.45	Covered	0.00	-383.53	-9.26% LONG
NEW RESIDENTIAL INVT CORP COM NEW	0.50	10/30/2014	8.88	12/18/2014	6.52	Covered	0.00	-0.36	-5.23% LONG
NEW RESIDENTIAL INVT CORP COM NEW	124.50	05/21/2013	1,715.61	12/18/2014	1,822.58	Covered	0.00	106.97	6.22% LONG
NATIONAL HEALTH INVESTORS INC	90.00	05/11/2011	4,152.80	12/18/2014	6,078.38	Covered	0.00	1,923.52	46.32% LONG
NATIONAL HEALTH INVESTORS INC	40.00	05/11/2011	1,845.71	12/18/2014	2,710.00	Covered	0.00	864.29	46.83% LONG
LTC PROPERTIES INC	70.00	05/11/2011	1,940.94	12/18/2014	2,920.83	Covered	0.00	979.89	49.70% LONG
LTC PROPERTIES INC	70.00	05/11/2011	1,940.95	12/18/2014	2,921.88	Covered	0.00	979.93	49.84% LONG
REALTY INCOME CORP COM	70.00	11/15/2012	2,533.80	12/17/2014	3,278.01	Covered	0.00	744.21	29.37% LONG
REALTY INCOME CORP COM	15.00	05/11/2011	496.08	12/17/2014	702.43	Covered	0.00	206.37	41.60% LONG
REALTY INCOME CORP COM	150.00	05/11/2011	4,960.63	12/17/2014	7,027.85	Covered	0.00	2,067.22	41.67% LONG
NEWCASTLE INVT CORP NEW COM PAR \$0.01	0.50	10/30/2014	20.34	12/17/2014	2.40	Covered	0.00	-17.94	-88.20% LONG
NEWCASTLE INVT CORP NEW COM PAR \$0.01	17.00	05/11/2011	5,110.12	12/17/2014	520.07	Covered	0.00	-4,290.05	-82.95% LONG
NEWCASTLE INVT CORP NEW COM PAR \$0.01	280.00	05/21/2013	3,858.40	12/17/2014	3,638.35	Covered	0.00	-219.05	-5.68% LONG
NEW RESIDENTIAL INVT CORP COM NEW	210.00	05/21/2013	2,893.80	12/17/2014	2,736.30	Covered	0.00	-157.50	-5.44% LONG
NEW RESIDENTIAL INVT CORP COM NEW	30.00	05/21/2013	413.40	12/17/2014	301.05	Covered	0.00	-22.35	-5.41% LONG
NATIONAL HEALTH INVESTORS INC	100.00	05/11/2011	4,614.28	12/17/2014	6,734.98	Covered	0.00	2,120.70	45.96% LONG
LTC PROPERTIES INC	10.00	05/11/2011	1,940.94	12/17/2014	2,922.11	Covered	0.00	972.17	49.88% LONG
LTC PROPERTIES INC	50.00	05/11/2011	1,362.82	12/17/2014	2,076.21	Covered	0.00	683.39	49.07% LONG
INVESCO MORTGAGE CAPITAL INC COM	40.00	05/14/2013	708.52	12/17/2014	614.08	Covered	0.00	-184.44	-23.10% LONG
INVESCO MORTGAGE CAPITAL INC COM	340.00	05/14/2013	8,787.38	12/17/2014	5,256.33	Covered	0.00	-1,531.05	-22.56% LONG
INVESCO MORTGAGE CAPITAL INC COM	280.00	05/14/2013	5,586.61	12/17/2014	4,306.88	Covered	0.00	-1,279.73	-22.95% LONG
MICROCHIP TECHNOLOGY INC COM	170.00	11/15/2012	4,518.68	12/16/2014	7,497.96	Covered	0.00	2,981.31	66.01% LONG
MICROCHIP TECHNOLOGY INC COM	40.00	11/15/2012	1,082.75	12/16/2014	1,763.00	Covered	0.00	700.25	65.89% LONG
MICROCHIP TECHNOLOGY INC COM	120.00	06/20/2012	3,728.80	12/16/2014	5,289.02	Covered	0.00	1,560.22	41.92% LONG
MICROCHIP TECHNOLOGY INC COM	5.00	06/20/2012	303.05	12/16/2014	484.07	Covered	0.00	181.02	59.73% LONG
HONEYWELL INTL INC COM	150.00	04/12/2012	9,003.41	12/16/2014	14,521.91	Covered	0.00	5,518.50	61.29% LONG
HONEYWELL INTL INC COM	20.00	04/23/2012	1,179.72	12/16/2014	1,938.25	Covered	0.00	758.53	64.13% LONG
GENUINE PARTS CO	40.00	05/11/2011	2,						

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PHILIP MORRIS INTL INC COM	50.00	05/11/2011	3,403.95	07/10/2015	4,272.07	Covered	0.00	888.12	25.50% LONG
GENERAL MILLS INC COM	25.00	12/06/2013	1,283.00	07/02/2015	1,425.38	Covered	0.00	142.38	11.10% LONG
GENERAL MILLS INC COM	245.00	11/15/2012	9,787.51	07/02/2015	13,068.87	Covered	0.00	4,201.16	43.01% LONG
GENERAL MILLS INC COM	85.00	06/01/2012	3,236.30	07/02/2015	4,848.28	Covered	0.00	1,609.98	49.75% LONG
GENERAL MILLS INC COM	105.00	02/28/2012	3,079.29	07/02/2015	5,988.57	Covered	0.00	2,907.28	50.44% LONG
GENERAL MILLS INC COM	80.00	02/24/2012	3,049.92	07/02/2015	4,581.20	Covered	0.00	1,511.28	49.55% LONG
METLIFE INC COM	142.00	06/24/2012	5,018.81	06/17/2015	8,018.31	Covered	0.00	2,999.70	59.77% LONG
BAXTER INTL INC COM	225.00	12/09/2013	15,283.89	08/11/2015	15,330.44	Covered	0.00	46.55	0.30% LONG
BAXTER INTL INC COM	35.00	11/15/2012	2,299.85	08/11/2015	2,384.74	Covered	0.00	84.89	3.89% LONG
BAXTER INTL INC COM	155.00	12/14/2011	7,559.47	08/11/2015	10,580.97	Covered	0.00	3,021.50	39.71% LONG
METLIFE INC COM	84.00	06/24/2012	2,968.75	06/05/2015	4,813.23	Covered	0.00	1,844.48	55.59% LONG
ACCENTURE PLC IRELAND CLASS SHS ISIN#E00B4BNMY34	90.00	06/27/2013	8,583.09	05/22/2015	8,695.81	Covered	0.00	2,112.72	32.09% LONG
VERIZON COMMUNICATIONS INC COM	35.00	03/11/2014	1,631.01	05/22/2015	1,730.56	Covered	0.00	108.57	6.65% LONG
UNITED PARCEL SVC INC CL B	10.00	09/21/2012	712.94	05/22/2015	1,015.40	Covered	0.00	302.46	42.42% LONG
TIME WARNER CABLE INC COM	16.00	02/14/2013	1,381.87	05/22/2015	2,733.44	Covered	0.00	1,351.57	97.81% LONG
TIME WARNER CABLE INC COM	74.00	02/04/2013	6,649.06	05/22/2015	12,642.17	Covered	0.00	5,993.11	90.13% LONG
QUALCOMM INC	130.00	04/25/2013	8,061.07	05/22/2015	9,070.23	Covered	0.00	1,009.16	12.52% LONG
PHILIP MORRIS INTL INC COM	85.00	05/11/2011	5,788.71	05/22/2015	7,153.80	Covered	0.00	1,367.09	23.62% LONG
PFIZER INC COM	100.00	05/11/2011	3,923.38	05/22/2015	6,524.62	Covered	0.00	2,601.24	66.30% LONG
PEARSON PLC SPONSORED ADR	235.00	05/11/2011	4,415.21	05/22/2015	4,904.69	Covered	0.00	489.48	11.09% LONG
NOVARTIS AG SPONSORED ADR	83.00	05/11/2011	4,987.78	05/22/2015	8,822.87	Covered	0.00	3,835.09	72.88% LONG
MCDONALDS CORP	15.00	05/11/2011	1,189.00	05/22/2015	1,488.90	Covered	0.00	299.90	25.22% LONG
MAXIM INTEGRATED PRODUCTS INC	285.00	05/30/2013	8,517.03	05/22/2015	9,810.87	Covered	0.00	1,293.84	15.19% LONG
KINDER MORGAN INC DEL COM	130.00	03/28/2013	5,030.39	05/22/2015	5,564.30	Covered	0.00	533.91	10.61% LONG
GENERAL MILLS INC COM	20.00	02/24/2012	762.48	05/22/2015	1,132.20	Covered	0.00	369.72	48.49% LONG
BAXTER INTL INC COM	20.00	12/13/2011	968.72	05/22/2015	1,349.80	Covered	0.00	351.08	35.15% LONG
ANTHEM INC COM	20.00	02/27/2013	1,237.85	05/22/2015	3,284.20	Covered	0.00	2,046.35	165.31% LONG
ABBVIE INC COM	25.00	05/11/2011	688.63	05/22/2015	1,637.75	Covered	0.00	949.12	137.83% LONG
ABBOTT LABS COM	65.00	05/11/2011	1,651.07	05/22/2015	3,191.50	Covered	0.00	1,540.43	93.30% LONG
KINDER MORGAN INC DEL COM	160.00	03/28/2013	6,191.25	05/20/2015	8,789.18	Covered	0.00	597.93	9.86% LONG
BAXTER INTL INC COM	270.00	12/13/2011	13,482.89	05/20/2015	18,330.33	Covered	0.00	4,847.84	35.95% LONG
MICROSOFT CORP COM	98.00	09/22/2011	2,480.44	04/28/2015	4,801.37	Covered	0.00	2,340.93	95.14% LONG
GENERAL MILLS INC COM	236.00	02/24/2012	8,997.28	03/31/2015	13,467.38	Covered	0.00	4,470.10	49.88% LONG
ANTHEM INC COM	64.00	02/27/2013	3,981.12	03/18/2015	9,801.69	Covered	0.00	5,840.57	147.45% LONG
MCDONALDS CORP	156.00	05/11/2011	12,365.56	03/02/2015	15,903.54	Covered	0.00	3,237.98	26.19% LONG
ANTHEM INC COM	48.00	02/27/2013	2,847.05	03/23/2015	6,770.49	Covered	0.00	3,923.44	137.81% LONG
ENSCO PLC SHS CL A ISIN#GB00B4VLR192	118.00	01/12/2014	8,073.74	01/22/2015	3,439.08	Covered	0.00	-2,634.66	-43.38% LONG
ENSCO PLC SHS CL A ISIN#GB00B4VLR192	145.00	12/06/2013	8,708.89	01/27/2015	4,225.88	Covered	0.00	-4,480.91	-51.48% LONG
ENSCO PLC SHS CL A ISIN#GB00B4VLR192	85.00	04/11/2013	4,438.52	01/27/2015	2,477.30	Covered	0.00	-1,961.22	-44.19% LONG
ENSCO PLC SHS CL A ISIN#GB00B4VLR192	88.00	11/15/2012	4,814.30	01/27/2015	2,584.73	Covered	0.00	-2,249.57	-46.73% LONG
GENERAL MILLS INC COM	74.00	02/24/2012	2,821.18	01/20/2015	4,031.16	Covered	0.00	1,209.98	42.89% LONG
CALIFORNIA RES CORP COM	38.00	12/06/2013	308.59	01/12/2015	178.70	Covered	0.00	-129.89	-42.06% LONG
CALIFORNIA RES CORP COM	3.20	12/31/2012	20.93	01/12/2015	15.05	Covered	0.00	-5.88	-28.06% LONG
CALIFORNIA RES CORP COM	20.00	11/15/2012	128.49	01/12/2015	94.05	Covered	0.00	-34.44	-26.80% LONG
CALIFORNIA RES CORP COM	18.00	11/08/2012	107.32	01/12/2015	75.24	Covered	0.00	-32.08	-29.89% LONG
CALIFORNIA RES CORP COM	18.40	10/02/2012	136.16	01/12/2015	88.53	Covered	0.00	-49.63	-36.45% LONG
CALIFORNIA RES CORP COM	109.40	09/24/2012	827.54	01/12/2015	514.48	Covered	0.00	-313.08	-37.83% LONG
CHEVRON CORP NEW COM	80.00	12/06/2013	9,902.39	01/07/2015	8,736.45	Covered	0.00	-1,165.94	-11.75% LONG
CHEVRON CORP NEW COM	35.00	11/15/2012	3,533.95	01/07/2015	3,823.07	Covered	0.00	289.12	8.18% LONG
CHEVRON CORP NEW COM	270.00	05/11/2011	27,504.55	01/07/2015	29,492.28	Covered	0.00	1,987.71	7.23% LONG
ENSCO PLC SHS CL A ISIN#GB00B4VLR192	92.00	11/15/2012	5,033.14	12/19/2014	3,000.38	Covered	0.00	-2,032.76	-40.36% LONG
ENSCO PLC SHS CL A ISIN#GB00B4VLR192	115.00	06/01/2012	4,992.13	12/19/2014	3,750.47	Covered	0.00	-1,241.66	-24.87% LONG
ENSCO PLC SHS CL A ISIN#GB00B4VLR192	325.00	05/16/2012	15,637.25	12/19/2014	10,599.16	Covered	0.00	-5,038.09	-32.22% LONG
CALIFORNIA RES CORP COM	0.80	09/24/2012	4.54	12/04/2014	4.23	Covered	0.00	-0.31	-8.83% LONG
WELLPOINT INC COM	30.00	02/27/2013	1,856.78	10/30/2014	3,659.88	Covered	0.00	1,803.08	97.11% LONG
TRAVELERS COS INC COM	294.00	07/25/2011	18,847.63	10/30/2014	29,511.07	Covered	0.00	12,663.44	77.27% LONG
COCA COLA COMPANY	395.00	08/14/2013	15,582.55	10/30/2014	16,366.71	Covered	0.00	784.16	5.03% LONG
TRAVELERS COS INC COM	77.00	07/25/2011	4,360.09	10/27/2014	7,808.19	Covered	0.00	3,248.10	74.50% LONG
COCA COLA COMPANY	170.00	08/14/2013	8,708.42	10/23/2014	8,948.24	Covered	0.00	241.82	3.61% LONG
TRAVELERS COS INC COM	54.00	07/25/2011	3,057.73	10/22/2014	5,187.53	Covered	0.00	2,109.80	69.00% LONG
MFS GOVT MKTS INCOME TR SH BEN INT	5.00	05/11/2011	29.68	07/31/2015	26.55	Noncovered	-5,990.96	275,798.07	-10.49% LONG
ISHARES TR S&P U S PFD STK INDEX FD	30.00	05/11/2011	1,199.40	07/31/2015	1,185.00	Noncovered	0.00	-14.40	-1.20% LONG
TORTOISE ENERGY INFRASTRUCTURE CORP COM	15.00	05/11/2011	571.80	02/26/2015	656.85	Noncovered	0.00	85.05	14.87% LONG
ISHARES TR S&P U S PFD STK INDEX FD	320.00	05/11/2011	12,703.80	02/26/2015	12,813.46	Noncovered	0.00	10.86	0.16% LONG
EATON VANCE TAX MANAGED BUY WRITE OPPORTUNITIES FD COM	30.00	05/11/2011	282.80	02/26/2015	356.10	Noncovered	0.00	73.50	26.01% LONG
PEPSICO INC COM	17.00	06/29/2010	1,042.33	05/22/2015	1,639.18	Noncovered	0.00	596.85	57.28% LONG
PEPSICO INC COM	15.00	06/29/2010	925.20	05/22/2015	1,448.33	Noncovered	0.00	521.13	56.33% LONG
PEPSICO INC COM	18.00	06/29/2010	981.32	05/22/2015	1,542.75	Noncovered	0.00	561.43	57.21% LONG
PEPSICO INC COM	6.00	06/29/2010	370.18	05/22/2015	578.53	Noncovered	0.00	208.37	56.29% LONG
PEPSICO INC COM	35.00	06/28/2010	2,171.40	05/22/2015	3,374.77	Noncovered	0.00	1,203.37	55.42% LONG
PEPSICO INC COM	18.00	06/28/2010	992.83	05/22/2015	1,542.75	Noncovered	0.00	549.92	55.36% LONG
NOVARTIS AG SPONSORED ADR	42.00	06/03/2009	1,922.34	05/22/2015	4,363.38	Noncovered	0.00	2,441.04	126.08% LONG
NOVARTIS AG SPONSORED ADR	10.00	06/12/2009	417.79	05/22/2015	1,038.90	Noncovered	0.00	621.11	148.67% LONG
NOVARTIS AG SPONSORED ADR	18.00	06/12/2009	752.03	01/15/2015	1,798.78	Noncovered	0.00	1,046.75	139.19% LONG
NOVARTIS AG SPONSORED ADR	48.00	07/18/2007	2,588.43	01/15/2015	4,796.74	Noncovered	0.00	2,228.31	86.76% LONG
			27,020.89		37,180.07	Noncovered Total	0.00	10,139.18	
			16,000,993.23		16,000,582.27	Grand Total	-243,708.04	543,297.08	543,297.08