

Stock Name: DOLBY LABORATORIES INC CL A

Stock Symbol: DLB

Stock Close: 40.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DLB120317P	03/17/12	40.00	4.60	4600.00	14.00	4614.00	3.40	4.573	3.83
Sell>	DLB110820P	08/20/11	40.00	1.20	1200.00	14.00	-1186.00			
Cash Requirement -->							3428.00			

Stock Name: iSHARES TRUST MSCI EAFE INDEX FUND

Stock Symbol: EFA

Stock Close: 56.77

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EFA120616P	06/16/12	54.00	4.45	4450.00	14.00	4464.00	3.35	3.709	4.05
Sell>	EFA110917P	09/17/11	54.00	1.10	1100.00	14.00	-1086.00			
Cash Requirement -->							3378.00			

Stock Name: Oracle Corp.

Stock Symbol: ORCL

Stock Close: 30.19

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ORCL130119	01/19/13	30.00	4.75	4750.00	14.00	4764.00	3.42	3.594	3.57
Sell>	ORCL110917	09/17/11	30.00	1.33	1330.00	14.00	-1316.00			
Cash Requirement -->							3448.00			

Stock Name: Gilead Sciences Inc.

Stock Symbol: GILD

Stock Close: 39.73

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GILD130119	01/19/13	35.00	3.45	3450.00	14.00	3464.00	2.31	3.514	3.03
Sell>	GILD111119	11/19/11	35.00	1.14	1140.00	14.00	-1126.00			
Cash Requirement -->							2338.00			

Stock Name: EMC Corporation

Stock Symbol: EMC

Stock Close: 25.04

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EMC130119P	01/19/13	25.00	3.50	3500.00	14.00	3514.00	2.48	3.500	3.43
Sell>	EMC110917P	09/17/11	25.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							2508.00			

Stock Name: NOBLE CORPORATION

Stock Symbol: NE

Stock Close: 35.11

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	NE120317P0	03/17/12	35.00	4.00	4000.00	14.00	4014.00	2.98	3.452	3.92
Sell>	NE110820P0	08/20/11	35.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							3008.00			

Stock Name: Broadcom Corporation Class A

Stock Symbol: BRCM

Stock Close: 36.10

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BRCM130119	01/19/13	30.00	4.05	4050.00	14.00	4064.00	3.01	3.444	3.89
Sell>	BRCM111119	11/19/11	30.00	1.04	1040.00	14.00	-1026.00			
Cash Requirement -->							3038.00			

Stock Name: CANADIAN NATURAL RESOURCES LTD.

Stock Symbol: CNQ

Stock Close: 38.14

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CNQ120317P	03/17/12	38.00	4.40	4400.00	14.00	4414.00	3.35	3.295	4.19
Sell>	CNQ110820P	08/20/11	38.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							3378.00			

Stock Name: HSBC Holdings

Stock Symbol: HBC

Stock Close: 49.17

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HBC120317P	03/17/12	49.00	4.40	4400.00	14.00	4414.00	3.38	3.271	4.31
Sell>	HBC110820P	08/20/11	49.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							3408.00			

Stock Name: J P Morgan Chase

Stock Symbol: JPM

Stock Close: 39.90

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	JPM130119P	01/19/13	35.00	4.10	4100.00	14.00	4114.00	3.07	3.248	3.98
Sell>	JPM111119P	11/19/11	35.00	1.03	1030.00	14.00	-1016.00			
Cash Requirement -->							3098.00			

Stock Name: MORGAN STANLEY

Stock Symbol: MS

Stock Close: 21.02

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	MS130119P0	01/19/13	20.00	3.40	3400.00	14.00	3414.00	2.27	3.190	3.01
Sell>	MS111022P0	10/22/11	20.00	1.13	1130.00	14.00	-1116.00			
Cash Requirement -->							2298.00			

Stock Name: Netapp, Inc.

Stock Symbol: NTAP

Stock Close: 45.91

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	NTAP130119	01/19/13	35.00	3.80	3800.00	14.00	3814.00	2.80	3.167	3.80
Sell>	NTAP111217	12/17/11	35.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							2828.00			

Stock Name: POTASH CORP. OF SASKATCHEWAN INC.

Stock Symbol: POT

Stock Close: 57.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	POT130119P	01/19/13	45.00	4.40	4400.00	14.00	4414.00	3.31	3.138	4.04
Sell>	POT111217P	12/17/11	45.00	1.09	1090.00	14.00	-1076.00			
Cash Requirement -->							3338.00			

Stock Name: Agilent Technologies

Stock Symbol: A

Stock Close: 39.20

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	A130119P00	01/19/13	35.00	5.10	5100.00	14.00	5114.00	3.39	3.132	2.98
Sell>	A111119P00	11/19/11	35.00	1.71	1710.00	14.00	-1696.00			
Cash Requirement -->							3418.00			

Stock Name: Citigroup Inc

Stock Symbol: C

Stock Close: 37.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	C1130119P0	01/19/13	6.00	2.39	2390.00	14.00	2404.00	0.14	3.103	1.06
Sell>	C1120121P0	01/21/12	6.00	2.25	2250.00	14.00	-2236.00			
Cash Requirement -->							168.00			

Stock Name: Citigroup Inc

Stock Symbol: C

Stock Close: 37.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	C1130119P0	01/19/13	5.00	1.53	1530.00	14.00	1544.00	0.25	3.091	1.20
Sell>	C1120121P0	01/21/12	5.00	1.28	1280.00	14.00	-1266.00			
Cash Requirement -->							278.00			

Stock Name: Juniper Networks

Stock Symbol: JNPR

Stock Close: 23.59

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	JNPR130119	01/19/13	23.00	4.35	4350.00	14.00	4364.00	2.66	3.078	2.57
Sell>	JNPR111022	10/22/11	23.00	1.69	1690.00	14.00	-1676.00			
Cash Requirement -->							2688.00			

Stock Name: ENSCO International, Inc.

Stock Symbol: ESV

Stock Close: 50.96

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ESV130119P	01/19/13	40.00	4.40	4400.00	14.00	4414.00	3.40	3.035	4.40
Sell>	ESV111217P	12/17/11	40.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							3428.00			

Stock Name: iSHARES TRUST MSCI EAFE INDEX FUND

Stock Symbol: EFA

Stock Close: 56.77

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EFA120616P	06/16/12	51.00	3.40	3400.00	14.00	3414.00	2.35	2.925	3.24
Sell>	EFA111022P	10/22/11	51.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							2378.00			

Stock Name: ISHARES MSCI EMERGING MARKETS INDEX

Stock Symbol: EEM

Stock Close: 45.46

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EEM130119P	01/19/13	40.00	3.90	3900.00	14.00	3914.00	2.79	2.746	3.51
Sell>	EEM111217P	12/17/11	40.00	1.11	1110.00	14.00	-1096.00			
Cash Requirement -->							2818.00			

Stock Name: Nike

Stock Symbol: NKE

Stock Close: 87.08

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	NKE130119P	01/19/13	65.00	4.20	4200.00	14.00	4214.00	3.13	2.743	3.93
Sell>	NKE120121P	01/21/12	65.00	1.07	1070.00	14.00	-1056.00			
Cash Requirement -->							3158.00			

Stock Name: Baker Hughes, Inc.

Stock Symbol: BHI

Stock Close: 71.97

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BHI130119P	01/19/13	50.00	4.55	4550.00	14.00	4564.00	3.33	2.725	3.73
Sell>	BHI120121P	01/21/12	50.00	1.22	1220.00	14.00	-1206.00			
Cash Requirement -->							3358.00			

Stock Name: Deere & Company

Stock Symbol: DE

Stock Close: 77.07

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DE130119P0	01/19/13	55.00	4.45	4450.00	14.00	4464.00	3.33	2.725	3.97
Sell>	DE120121P0	01/21/12	55.00	1.12	1120.00	14.00	-1106.00			
Cash Requirement -->							3358.00			

Stock Name: ISHARES MSCI BRAZIL F

Stock Symbol: EWZ

Stock Close: 66.96

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EWZ130119P	01/19/13	50.00	3.65	3650.00	14.00	3664.00	2.65	2.714	3.65
Sell>	EWZ120121P	01/21/12	50.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							2678.00			

Stock Name: J P Morgan Chase

Stock Symbol: JPM

Stock Close: 39.90

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	JPM130119P	01/19/13	35.00	4.10	4100.00	14.00	4114.00	2.84	2.684	3.25
Sell>	JPM111217P	12/17/11	35.00	1.26	1260.00	14.00	-1246.00			
Cash Requirement -->							2868.00			

Stock Name: EMC Corporation

Stock Symbol: EMC

Stock Close: 25.04

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EMC130119P	01/19/13	25.00	3.50	3500.00	14.00	3514.00	2.11	2.674	2.52
Sell>	EMC111022P	10/22/11	25.00	1.39	1390.00	14.00	-1376.00			
Cash Requirement -->							2138.00			

Stock Name: CONOCOPHILLIPS

Stock Symbol: COP

Stock Close: 70.56

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	COP130119P	01/19/13	55.00	4.25	4250.00	14.00	4264.00	3.25	2.598	4.25
Sell>	COP120121P	01/21/12	55.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							3278.00			

Stock Name: Metlife Inc.

Stock Symbol: MET

Stock Close: 39.45

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	MET130119P	01/19/13	35.00	4.90	4900.00	14.00	4914.00	3.13	2.598	2.77
Sell>	MET111217P	12/17/11	35.00	1.77	1770.00	14.00	-1756.00			
Cash Requirement -->							3158.00			

Stock Name: Netapp, Inc.

Stock Symbol: NTAP

Stock Close: 45.91

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	NTAP130119	01/19/13	35.00	3.80	3800.00	14.00	3814.00	2.53	2.578	2.99
Sell>	NTAP120121	01/21/12	35.00	1.27	1270.00	14.00	-1256.00			
Cash Requirement -->							2558.00			

Stock Name: POTASH CORP. OF SASKATCHEWAN INC.

Stock Symbol: POT

Stock Close: 57.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	POT130119P	01/19/13	45.00	4.40	4400.00	14.00	4414.00	2.94	2.571	3.01
Sell>	POT120121P	01/21/12	45.00	1.46	1460.00	14.00	-1446.00			
Cash Requirement -->							2968.00			

Stock Name: NEWMONT MINING CORP HOLDING CO

Stock Symbol: NEM

Stock Close: 57.12

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	NEM130119P	01/19/13	45.00	3.80	3800.00	14.00	3814.00	2.79	2.567	3.76
Sell>	NEM120121P	01/21/12	45.00	1.01	1010.00	14.00	-996.00			
Cash Requirement -->							2818.00			

Stock Name: Lockheed Martin Corp.

Stock Symbol: LMT

Stock Close: 73.56

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	LMT130119P	01/19/13	60.00	4.40	4400.00	14.00	4414.00	3.30	2.547	4.00
Sell>	LMT120121P	01/21/12	60.00	1.10	1100.00	14.00	-1086.00			
Cash Requirement -->							3328.00			

Stock Name: Freeport-McMoran Copper & Gold

Stock Symbol: FCX

Stock Close: 50.65

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FCX130119P	01/19/13	38.00	4.70	4700.00	14.00	4714.00	3.35	2.507	3.48
Sell>	FCX120121P	01/21/12	38.00	1.35	1350.00	14.00	-1336.00			
Cash Requirement -->							3378.00			

Stock Name: Express Scripts, Inc.

Stock Symbol: ESRX

Stock Close: 51.31

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ESRX130119	01/19/13	42.50	3.55	3550.00	14.00	3564.00	2.45	2.503	3.23
Sell>	ESRX120121	01/21/12	42.50	1.10	1100.00	14.00	-1086.00			
Cash Requirement -->							2478.00			

Stock Name: LAS VEGAS SANDS CORP

Stock Symbol: LVS

Stock Close: 46.79

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	LVS130119P	01/19/13	35.00	4.80	4800.00	14.00	4814.00	3.30	2.488	3.20
Sell>	LVS120121P	01/21/12	35.00	1.50	1500.00	14.00	-1486.00			
Cash Requirement -->							3328.00			

Stock Name: iSHARES Russell 2000 Index

Stock Symbol: IWM

Stock Close: 77.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	IWM120629P	06/29/12	65.00	4.24	4240.00	14.00	4254.00	3.04	2.487	3.53
Sell>	IWM111119P	11/19/11	65.00	1.20	1200.00	14.00	-1186.00			
Cash Requirement -->							3068.00			

Stock Name: POTASH CORP. OF SASKATCHEWAN INC.

Stock Symbol: POT

Stock Close: 57.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	POT130119P	01/19/13	46.67	4.95	4950.00	14.00	4964.00	3.15	2.483	2.75
Sell>	POT120121P	01/21/12	46.67	1.80	1800.00	14.00	-1786.00			
Cash Requirement -->							3178.00			

Stock Name: ENSCO International, Inc.

Stock Symbol: ESV

Stock Close: 50.96

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ESV130119P	01/19/13	40.00	4.40	4400.00	14.00	4414.00	3.10	2.478	3.38
Sell>	ESV120121P	01/21/12	40.00	1.30	1300.00	14.00	-1286.00			
Cash Requirement -->							3128.00			

Stock Name: Illinois Tool Works, Inc.

Stock Symbol: ITW

Stock Close: 48.87

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ITW130119P	01/19/13	40.00	3.60	3600.00	14.00	3614.00	2.55	2.472	3.43
Sell>	ITW120121P	01/21/12	40.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							2578.00			

Stock Name: General Motors Corp.

Stock Symbol: GM

Stock Close: 27.17

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GM130119P0	01/19/13	25.00	3.50	3500.00	14.00	3514.00	2.10	2.459	2.50
Sell>	GM111217P0	12/17/11	25.00	1.40	1400.00	14.00	-1386.00			
Cash Requirement -->							2128.00			

Stock Name: Citigroup Inc

Stock Symbol: C

Stock Close: 37.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	C130119P00	01/19/13	30.00	3.40	3400.00	14.00	3414.00	2.27	2.453	3.01
Sell>	C120121P00	01/21/12	30.00	1.13	1130.00	14.00	-1116.00			
Cash Requirement -->							2298.00			

Stock Name: Johnson & Johnson

Stock Symbol: JNJ

Stock Close: 63.41

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	JNJ130119P	01/19/13	55.00	3.60	3600.00	14.00	3614.00	2.55	2.452	3.43
Sell>	JNJ120121P	01/21/12	55.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							2578.00			

Stock Name: Barrick Gold Corp.

Stock Symbol: ABX

Stock Close: 49.12

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ABX130119P	01/19/13	40.00	3.90	3900.00	14.00	3914.00	2.84	2.435	3.68
Sell>	ABX120121P	01/21/12	40.00	1.06	1060.00	14.00	-1046.00			
Cash Requirement -->							2868.00			

Stock Name: Caterpillar, Inc.

Stock Symbol: CAT

Stock Close: 96.28

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CAT130119P	01/19/13	65.00	4.70	4700.00	14.00	4714.00	3.39	2.426	3.59
Sell>	CAT120218P	02/18/12	65.00	1.31	1310.00	14.00	-1296.00			
Cash Requirement -->							3418.00			

Stock Name: Best Buy Company Inc.

Stock Symbol: BBY

Stock Close: 26.98

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BBY130119P	01/19/13	25.00	3.75	3750.00	14.00	3764.00	2.23	2.387	2.47
Sell>	BBY111217P	12/17/11	25.00	1.52	1520.00	14.00	-1506.00			
Cash Requirement -->							2258.00			

Stock Name: iSHARES Russell 2000 Index

Stock Symbol: IWM

Stock Close: 77.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	IWM120629P	06/29/12	67.00	4.80	4800.00	14.00	4814.00	3.29	2.386	3.18
Sell>	IWM111119P	11/19/11	67.00	1.51	1510.00	14.00	-1496.00			
Cash Requirement -->							3318.00			

Stock Name: Qualcomm Inc.

Stock Symbol: QCOM

Stock Close: 53.73

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	QCOM130119	01/19/13	45.00	4.90	4900.00	14.00	4914.00	3.25	2.371	2.97
Sell>	QCOM120121	01/21/12	45.00	1.65	1650.00	14.00	-1636.00			
Cash Requirement -->							3278.00			

Stock Name: Juniper Networks

Stock Symbol: JNPR

Stock Close: 23.59

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	JNPR130119	01/19/13	20.00	2.92	2920.00	14.00	2934.00	1.61	2.341	2.23
Sell>	JNPR120121	01/21/12	20.00	1.31	1310.00	14.00	-1296.00			
Cash Requirement -->							1638.00			

Stock Name: iSHARES Russell 2000 Index

Stock Symbol: IWM

Stock Close: 77.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	IWM120629P	06/29/12	68.00	5.09	5090.00	14.00	5104.00	3.37	2.339	2.96
Sell>	IWM111119P	11/19/11	68.00	1.72	1720.00	14.00	-1706.00			
Cash Requirement -->							3398.00			

Stock Name: PepsiCo, Inc.

Stock Symbol: PEP

Stock Close: 64.48

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	PEP130119P	01/19/13	57.50	3.75	3750.00	14.00	3764.00	2.68	2.336	3.50
Sell>	PEP120121P	01/21/12	57.50	1.07	1070.00	14.00	-1056.00			
Cash Requirement -->							2708.00			

Stock Name: Broadcom Corporation Class A

Stock Symbol: BRCM

Stock Close: 36.10

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BRCM130119	01/19/13	30.00	4.05	4050.00	14.00	4064.00	2.52	2.331	2.65
Sell>	BRCM120121	01/21/12	30.00	1.53	1530.00	14.00	-1516.00			
Cash Requirement -->							2548.00			

Stock Name: ISHARES MSCI EMERGING MARKETS INDEX

Stock Symbol: EEM

Stock Close: 45.46

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EEM120616P	06/16/12	43.00	3.85	3850.00	14.00	3864.00	2.59	2.326	3.06
Sell>	EEM111022P	10/22/11	43.00	1.26	1260.00	14.00	-1246.00			
Cash Requirement -->							2618.00			

Stock Name: COACH, INC.

Stock Symbol: COH

Stock Close: 61.92

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	COH120616P	06/16/12	52.50	4.40	4400.00	14.00	4414.00	2.85	2.320	2.84
Sell>	COH111119P	11/19/11	52.50	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							2878.00			

Stock Name: Express Scripts, Inc.

Stock Symbol: ESRX

Stock Close: 51.31

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ESRX120616	06/16/12	45.00	2.96	2960.00	14.00	2974.00	1.93	2.320	2.87
Sell>	ESRX111119	11/19/11	45.00	1.03	1030.00	14.00	-1016.00			
Cash Requirement -->							1958.00			

Stock Name: Freeport-McMoran Copper & Gold

Stock Symbol: FCX

Stock Close: 50.65

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FCX130119P	01/19/13	35.00	3.70	3700.00	14.00	3714.00	2.62	2.312	3.43
Sell>	FCX120218P	02/18/12	35.00	1.08	1080.00	14.00	-1066.00			
Cash Requirement -->							2648.00			

Stock Name: ISHARES MSCI EMERGING MARKETS INDEX

Stock Symbol: EEM

Stock Close: 45.46

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EEM130119P	01/19/13	40.00	3.90	3900.00	14.00	3914.00	2.45	2.303	2.69
Sell>	EEM120121P	01/21/12	40.00	1.45	1450.00	14.00	-1436.00			
Cash Requirement -->							2478.00			

Stock Name: Hewlett Packard

Stock Symbol: HPQ

Stock Close: 34.28

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HPQ130119P	01/19/13	30.00	3.20	3200.00	14.00	3214.00	1.96	2.286	2.58
Sell>	HPQ120121P	01/21/12	30.00	1.24	1240.00	14.00	-1226.00			
Cash Requirement -->							1988.00			

Stock Name: Garmin Ltd.

Stock Symbol: GRMN

Stock Close: 30.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GRMN130119	01/19/13	25.00	3.55	3550.00	14.00	3564.00	2.53	2.276	3.48
Sell>	GRMN120121	01/21/12	25.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							2558.00			

Stock Name: J P Morgan Chase

Stock Symbol: JPM

Stock Close: 39.90

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	JPM130119P	01/19/13	35.00	4.10	4100.00	14.00	4114.00	2.46	2.274	2.50
Sell>	JPM120121P	01/21/12	35.00	1.64	1640.00	14.00	-1626.00			
Cash Requirement -->							2488.00			

Stock Name: US Real Estate Index

Stock Symbol: IYR

Stock Close: 57.52

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	IYR130119P	01/19/13	50.00	5.20	5200.00	14.00	5214.00	3.45	2.271	2.97
Sell>	IYR120121P	01/21/12	50.00	1.75	1750.00	14.00	-1736.00			
Cash Requirement -->							3478.00			

Stock Name: N/A

Stock Symbol: ONTY

Stock Close: 7.20

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ONTY130119	01/19/13	5.00	2.90	2900.00	14.00	2914.00	1.35	2.269	1.87
Sell>	ONTY120121	01/21/12	5.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							1378.00			

Stock Name: Citigroup Inc

Stock Symbol: C

Stock Close: 37.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	C130119P00	01/19/13	35.00	5.40	5400.00	14.00	5414.00	3.23	2.260	2.49
Sell>	C111217P00	12/17/11	35.00	2.17	2170.00	14.00	-2156.00			
Cash Requirement -->							3258.00			

Stock Name: Procter & Gamble Co.

Stock Symbol: PG

Stock Close: 60.73

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	PG130119P0	01/19/13	55.00	4.10	4100.00	14.00	4114.00	2.72	2.258	2.97
Sell>	PG120121P0	01/21/12	55.00	1.38	1380.00	14.00	-1366.00			
Cash Requirement -->							2748.00			

Stock Name: Netapp, Inc.

Stock Symbol: NTAP

Stock Close: 45.91

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	NTAP130119	01/19/13	40.00	5.75	5750.00	14.00	5764.00	3.21	2.257	2.26
Sell>	NTAP120121	01/21/12	40.00	2.54	2540.00	14.00	-2526.00			
Cash Requirement -->							3238.00			

Stock Name: HESS CORP

Stock Symbol: HES

Stock Close: 65.14

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HES130119P	01/19/13	50.00	5.10	5100.00	14.00	5114.00	3.21	2.254	2.70
Sell>	HES120218P	02/18/12	50.00	1.89	1890.00	14.00	-1876.00			
Cash Requirement -->							3238.00			

Stock Name: AK Steel Holding Corporation

Stock Symbol: AKS

Stock Close: 10.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AKS130119P	01/19/13	10.00	2.30	2300.00	14.00	2314.00	1.29	2.250	2.28
Sell>	AKS111217P	12/17/11	10.00	1.01	1010.00	14.00	-996.00			
Cash Requirement -->							1318.00			

Stock Name: Akamai Technologies, Inc.

Stock Symbol: AKAM

Stock Close: 23.62

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AKAM130119	01/19/13	20.00	3.15	3150.00	14.00	3164.00	1.92	2.239	2.56
Sell>	AKAM120121	01/21/12	20.00	1.23	1230.00	14.00	-1216.00			
Cash Requirement -->							1948.00			

Stock Name: CSX Corp.

Stock Symbol: CSX

Stock Close: 23.62

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CSX130119P	01/19/13	23.33	3.65	3650.00	14.00	3664.00	2.17	2.216	2.47
Sell>	CSX111119P	11/19/11	23.33	1.48	1480.00	14.00	-1466.00			
Cash Requirement -->							2198.00			

Stock Name: CENTURY TELEPHONE ENTERPRISES Stock Symbol: CTL Stock Close: 34.66

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CTL130119P	01/19/13	30.00	3.30	3300.00	14.00	3314.00	2.30	2.212	3.30
Sell>	CTL120121P	01/21/12	30.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							2328.00			

Stock Name: Merck & Co., Inc. Stock Symbol: MRK Stock Close: 32.70

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	MRK130119P	01/19/13	30.00	3.50	3500.00	14.00	3514.00	1.79	2.210	2.05
Sell>	MRK1120121	01/21/12	30.00	1.71	1710.00	14.00	-1696.00			
Cash Requirement -->							1818.00			

Stock Name: Express Scripts, Inc. Stock Symbol: ESRX Stock Close: 51.31

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ESRX130119	01/19/13	42.50	3.55	3550.00	14.00	3564.00	2.21	2.205	2.65
Sell>	ESRX120218	02/18/12	42.50	1.34	1340.00	14.00	-1326.00			
Cash Requirement -->							2238.00			

Stock Name: Coca-Cola Company Stock Symbol: KO Stock Close: 68.40

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	KO130119P0	01/19/13	62.50	4.35	4350.00	14.00	4364.00	3.00	2.201	3.22
Sell>	KO120121P0	01/21/12	62.50	1.35	1350.00	14.00	-1336.00			
Cash Requirement -->							3028.00			

Stock Name: Alpha Natural Res

Stock Symbol: ANR

Stock Close: 40.08

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ANR130119P	01/19/13	35.00	6.10	6100.00	14.00	6114.00	3.29	2.199	2.17
Sell>	ANR120121P	01/21/12	35.00	2.81	2810.00	14.00	-2796.00			
Cash Requirement -->							3318.00			

Stock Name: Freeport-McMoran Copper & Gold

Stock Symbol: FCX

Stock Close: 50.65

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FCX130119P	01/19/13	38.00	4.70	4700.00	14.00	4714.00	3.08	2.198	2.90
Sell>	FCX120218P	02/18/12	38.00	1.62	1620.00	14.00	-1606.00			
Cash Requirement -->							3108.00			

Stock Name: Metlife Inc.

Stock Symbol: MET

Stock Close: 39.45

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	MET130119P	01/19/13	35.00	4.90	4900.00	14.00	4914.00	2.82	2.172	2.36
Sell>	MET120121P	01/21/12	35.00	2.08	2080.00	14.00	-2066.00			
Cash Requirement -->							2848.00			

Stock Name: Chesapeake Energy Corp

Stock Symbol: CHK

Stock Close: 34.23

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CHK130119P	01/19/13	30.00	4.45	4450.00	14.00	4464.00	2.66	2.168	2.49
Sell>	CHK120121P	01/21/12	30.00	1.79	1790.00	14.00	-1776.00			
Cash Requirement -->							2688.00			

Stock Name: Merrill Lynch & Co., Inc.

Stock Symbol: MCP

Stock Close: 60.00

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	MCP130119P	01/19/13	30.00	3.80	3800.00	14.00	3814.00	2.65	2.168	3.30
Sell>	MCP120317P	03/17/12	30.00	1.15	1150.00	14.00	-1136.00			
Cash Requirement -->							2678.00			

Stock Name: Du Pont (E.I.) de Nemours & Co.

Stock Symbol: DD

Stock Close: 50.50

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DD130119P0	01/19/13	45.00	5.25	5250.00	14.00	5264.00	3.29	2.164	2.68
Sell>	DD120121P0	01/21/12	45.00	1.96	1960.00	14.00	-1946.00			
Cash Requirement -->							3318.00			

Stock Name: BRIGHAM EXPLORATION CO

Stock Symbol: BEXP

Stock Close: 30.40

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BEXP130119	01/19/13	25.00	4.80	4800.00	14.00	4814.00	3.15	2.158	2.91
Sell>	BEXP120121	01/21/12	25.00	1.65	1650.00	14.00	-1636.00			
Cash Requirement -->							3178.00			

Stock Name: ISHARES MSCI EMERGING MARKETS INDEX

Stock Symbol: EEM

Stock Close: 45.46

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EEM120616P	06/16/12	41.00	3.05	3050.00	14.00	3064.00	1.96	2.158	2.80
Sell>	EEM111119P	11/19/11	41.00	1.09	1090.00	14.00	-1076.00			
Cash Requirement -->							1988.00			

Stock Name: MGM Mirage, Inc.

Stock Symbol: MGM

Stock Close: 14.19

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	MGM130119P	01/19/13	12.50	2.61	2610.00	14.00	2624.00	1.36	2.143	2.09
Sell>	MGM120121P	01/21/12	12.50	1.25	1250.00	14.00	-1236.00			
Cash Requirement -->							1388.00			

Stock Name: Coca-Cola Company

Stock Symbol: KO

Stock Close: 68.40

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	KO130119P0	01/19/13	60.00	3.50	3500.00	14.00	3514.00	2.40	2.142	3.18
Sell>	KO120218P0	02/18/12	60.00	1.10	1100.00	14.00	-1086.00			
Cash Requirement -->							2428.00			

Stock Name: American International Group, Inc.

Stock Symbol: AIG

Stock Close: 28.19

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AIG130119P	01/19/13	25.00	3.40	3400.00	14.00	3414.00	2.06	2.140	2.54
Sell>	AIG120121P	01/21/12	25.00	1.34	1340.00	14.00	-1326.00			
Cash Requirement -->							2088.00			

Stock Name: POTASH CORP. OF SASKATCHEWAN INC.

Stock Symbol: POT

Stock Close: 57.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	POT130119P	01/19/13	40.00	2.98	2980.00	14.00	2994.00	1.85	2.136	2.64
Sell>	POT120317P	03/17/12	40.00	1.13	1130.00	14.00	-1116.00			
Cash Requirement -->							1878.00			

Stock Name: Hartford Financial Services Group I

Stock Symbol: HIG

Stock Close: 22.34

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HIG130119P	01/19/13	20.00	3.10	3100.00	14.00	3114.00	1.77	2.099	2.33
Sell>	HIG120121P	01/21/12	20.00	1.33	1330.00	14.00	-1316.00			
Cash Requirement -->							1798.00			

Stock Name: ISHARES MSCI BRAZIL F

Stock Symbol: EWZ

Stock Close: 66.96

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EWZ130119P	01/19/13	50.00	3.65	3650.00	14.00	3664.00	2.28	2.089	2.66
Sell>	EWZ120317P	03/17/12	50.00	1.37	1370.00	14.00	-1356.00			
Cash Requirement -->							2308.00			

Stock Name: General Motors Corp.

Stock Symbol: GM

Stock Close: 27.17

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GM130119P0	01/19/13	25.00	3.50	3500.00	14.00	3514.00	1.87	2.081	2.15
Sell>	GM120121P0	01/21/12	25.00	1.63	1630.00	14.00	-1616.00			
Cash Requirement -->							1898.00			

Stock Name: Check Point Software Technologies L

Stock Symbol: CHKP

Stock Close: 56.78

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CHKP130119	01/19/13	52.50	5.90	5900.00	14.00	5914.00	3.40	2.075	2.36
Sell>	CHKP120121	01/21/12	52.50	2.50	2500.00	14.00	-2486.00			
Cash Requirement -->							3428.00			

Stock Name: PepsiCo, Inc.

Stock Symbol: PEP

Stock Close: 64.48

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	PEP130119P	01/19/13	60.00	4.70	4700.00	14.00	4714.00	3.05	2.075	2.85
Sell>	PEP120121P	01/21/12	60.00	1.65	1650.00	14.00	-1636.00			
Cash Requirement -->							3078.00			

Stock Name: Dow Industrials DIAMONDS

Stock Symbol: DIA

Stock Close: 118.80

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DIA130119P	01/19/13	95.00	5.35	5350.00	14.00	5364.00	3.46	2.068	2.83
Sell>	DIA120317P	03/17/12	95.00	1.89	1890.00	14.00	-1876.00			
Cash Requirement -->							3488.00			

Stock Name: American Express Co.

Stock Symbol: AXP

Stock Close: 48.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AXP130119P	01/19/13	45.00	5.60	5600.00	14.00	5614.00	3.20	2.065	2.33
Sell>	AXP120121P	01/21/12	45.00	2.40	2400.00	14.00	-2386.00			
Cash Requirement -->							3228.00			

Stock Name: Home Depot, Inc.

Stock Symbol: HD

Stock Close: 32.94

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HD130119P0	01/19/13	30.00	3.55	3550.00	14.00	3564.00	2.18	2.059	2.59
Sell>	HD120121P0	01/21/12	30.00	1.37	1370.00	14.00	-1356.00			
Cash Requirement -->							2208.00			

Stock Name: Emerson Electric Co.

Stock Symbol: EMR

Stock Close: 48.46

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EMR130119P	01/19/13	45.00	5.90	5900.00	14.00	5914.00	3.20	2.049	2.19
Sell>	EMR120121P	01/21/12	45.00	2.70	2700.00	14.00	-2686.00			
Cash Requirement -->							3228.00			

Stock Name: Berkshire Hth-B

Stock Symbol: BRK.B

Stock Close: 74.01

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BRKB130119	01/19/13	60.00	3.95	3950.00	14.00	3964.00	2.37	2.043	2.50
Sell>	BRKB120317	03/17/12	60.00	1.58	1580.00	14.00	-1566.00			
Cash Requirement -->							2398.00			

Stock Name: Akamai Technologies, Inc.

Stock Symbol: AKAM

Stock Close: 23.62

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AKAM130119	01/19/13	20.00	3.15	3150.00	14.00	3164.00	1.66	2.034	2.11
Sell>	AKAM120218	02/18/12	20.00	1.49	1490.00	14.00	-1476.00			
Cash Requirement -->							1688.00			

Stock Name: POTASH CORP. OF SASKATCHEWAN INC.

Stock Symbol: POT

Stock Close: 57.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	POT130119P	01/19/13	45.00	4.40	4400.00	14.00	4414.00	2.35	2.023	2.15
Sell>	POT120317P	03/17/12	45.00	2.05	2050.00	14.00	-2036.00			
Cash Requirement -->							2378.00			

Stock Name: Microsoft Corp.

Stock Symbol: MSFT

Stock Close: 26.92

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	MSFT130119	01/19/13	25.00	2.94	2940.00	14.00	2954.00	1.73	2.016	2.43
Sell>	MSFT120121	01/21/12	25.00	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							1758.00			

Stock Name: NEWMONT MINING CORP HOLDING CO

Stock Symbol: NEM

Stock Close: 57.12

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	NEM130119P	01/19/13	45.00	3.80	3800.00	14.00	3814.00	2.30	2.010	2.53
Sell>	NEM120317P	03/17/12	45.00	1.50	1500.00	14.00	-1486.00			
Cash Requirement -->							2328.00			

Stock Name: DELL, INC

Stock Symbol: DELL

Stock Close: 15.89

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DELL130119	01/19/13	15.00	2.18	2180.00	14.00	2194.00	1.10	2.000	2.02
Sell>	DELL120121	01/21/12	15.00	1.08	1080.00	14.00	-1066.00			
Cash Requirement -->							1128.00			

Stock Name: Walt Disney Holding Co.

Stock Symbol: DIS

Stock Close: 37.43

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DIS130119P	01/19/13	35.00	4.15	4150.00	14.00	4164.00	2.34	2.000	2.29
Sell>	DIS120121P	01/21/12	35.00	1.81	1810.00	14.00	-1796.00			
Cash Requirement -->							2368.00			