

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC130119	01/19/13	20.00	3.50	3500.00	14.00	3514.00	2.48	4.727	3.43
Sell>	INTC111022	10/22/11	22.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							2508.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC130119	01/19/13	17.50	5.15	5150.00	14.00	5164.00	3.39	4.727	2.93
Sell>	INTC120421	04/21/12	22.00	1.76	1760.00	14.00	-1746.00			
Cash Requirement -->							3418.00			

Stock Name: Exelon Corp

Stock Symbol: EXC

Stock Close: 43.54

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EXC130119C	01/19/13	40.00	5.00	5000.00	14.00	5014.00	3.45	4.316	3.23
Sell>	EXC120121C	01/21/12	44.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							3478.00			

Stock Name: N/A

Stock Symbol: HRBN

Stock Close: 17.68

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HRBN120317	03/17/12	17.00	3.90	3900.00	14.00	3914.00	2.60	4.010	3.00
Sell>	HRBN110917	09/17/11	19.00	1.30	1300.00	14.00	-1286.00			
Cash Requirement -->							2628.00			

Stock Name: General Electric Co.

Stock Symbol: GE

Stock Close: 17.47

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GE130119C0	01/19/13	15.00	3.50	3500.00	14.00	3514.00	2.35	4.000	3.04
Sell>	GE120317C0	03/17/12	18.00	1.15	1150.00	14.00	-1136.00			
Cash Requirement -->							2378.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC130119	01/19/13	20.00	3.50	3500.00	14.00	3514.00	2.36	3.864	3.07
Sell>	INTC111119	11/19/11	22.00	1.14	1140.00	14.00	-1126.00			
Cash Requirement -->							2388.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC130119	01/19/13	20.00	3.50	3500.00	14.00	3514.00	2.50	3.864	3.50
Sell>	INTC120421	04/21/12	24.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							2528.00			

Stock Name: General Electric Co.

Stock Symbol: GE

Stock Close: 17.47

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GE130119C0	01/19/13	15.00	3.50	3500.00	14.00	3514.00	2.31	3.846	2.94
Sell>	GE120121C0	01/21/12	17.50	1.19	1190.00	14.00	-1176.00			
Cash Requirement -->							2338.00			

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->	CSX130119C	01/19/13	21.67	4.30	4300.00	14.00	4314.00	3.05	3.710	3.44
Sell>	CSX111119C	11/19/11	24.17	1.25	1250.00	14.00	-1236.00			
Cash Requirement -->							3078.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC130119	01/19/13	20.00	3.50	3500.00	14.00	3514.00	2.29	3.500	2.89
Sell>	INTC120121	01/21/12	22.50	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							2318.00			

Stock Name: Alcoa, Inc.

Stock Symbol: AA

Stock Close: 14.26

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AA130119C0	01/19/13	12.50	3.40	3400.00	14.00	3414.00	2.34	3.476	3.21
Sell>	AA120121C0	01/21/12	15.00	1.06	1060.00	14.00	-1046.00			
Cash Requirement -->							2368.00			

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->	CSX130119C	01/19/13	21.67	4.30	4300.00	14.00	4314.00	3.04	3.452	3.41
Sell>	CSX120121C	01/21/12	25.00	1.26	1260.00	14.00	-1246.00			
Cash Requirement -->							3068.00			

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->	HD130119C0	01/19/13	30.00	5.25	5250.00	14.00	5264.00	3.47	3.300	2.95
Sell>	HD120218C0	02/18/12	34.00	1.78	1780.00	14.00	-1766.00			
Cash Requirement -->							3498.00			

Stock Name: Dow Chemical Co.

Stock Symbol: DOW

Stock Close: 33.77

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DOW120317C	03/17/12	34.00	3.15	3150.00	14.00	3164.00	2.14	3.260	3.12
Sell>	DOW110917C	09/17/11	35.00	1.01	1010.00	14.00	-996.00			
Cash Requirement -->							2168.00			

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->	CSX130119C	01/19/13	21.67	4.30	4300.00	14.00	4314.00	2.88	3.161	3.03
Sell>	CSX120218C	02/18/12	25.00	1.42	1420.00	14.00	-1406.00			
Cash Requirement -->							2908.00			

Stock Name: Arch Coal, Inc.

Stock Symbol: ACI

Stock Close: 23.85

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ACI130119C	01/19/13	25.00	4.20	4200.00	14.00	4214.00	2.98	3.114	3.44
Sell>	ACI120121C	01/21/12	28.00	1.22	1220.00	14.00	-1206.00			
Cash Requirement -->							3008.00			

Stock Name: Abbott Laboratories

Stock Symbol: ABT

Stock Close: 50.29

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ABT130119C	01/19/13	50.00	3.85	3850.00	14.00	3864.00	2.59	3.065	3.06
Sell>	ABT120121C	01/21/12	52.50	1.26	1260.00	14.00	-1246.00			
Cash Requirement -->							2618.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC130119	01/19/13	20.00	3.50	3500.00	14.00	3514.00	2.16	3.045	2.61
Sell>	INTC120421	04/21/12	23.00	1.34	1340.00	14.00	-1326.00			
Cash Requirement -->							2188.00			

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->	BBY130119C	01/19/13	25.00	5.15	5150.00	14.00	5164.00	3.11	3.024	2.52
Sell>	BBY120121C	01/21/12	28.00	2.04	2040.00	14.00	-2026.00			
Cash Requirement -->							3138.00			

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->	BBY130119C	01/19/13	25.00	5.15	5150.00	14.00	5164.00	3.17	3.000	2.60
Sell>	BBY120317C	03/17/12	29.00	1.98	1980.00	14.00	-1966.00			
Cash Requirement -->							3198.00			

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->	HPQ130119C	01/19/13	35.00	4.45	4450.00	14.00	4464.00	3.07	2.970	3.22
Sell>	HPQ111119C	11/19/11	36.00	1.38	1380.00	14.00	-1366.00			
Cash Requirement -->							3098.00			

Stock Name: Computer Sciences Corp

Stock Symbol: CSC

Stock Close: 33.74

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CSC130119C	01/19/13	35.00	4.90	4900.00	14.00	4914.00	2.90	2.925	2.45
Sell>	CSC120121C	01/21/12	37.50	2.00	2000.00	14.00	-1986.00			
Cash Requirement -->							2928.00			

Stock Name: International Paper Co.

Stock Symbol: IP

Stock Close: 28.38

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	IP130119C0	01/19/13	30.00	3.55	3550.00	14.00	3564.00	2.36	2.925	2.98
Sell>	IP120121C0	01/21/12	32.00	1.19	1190.00	14.00	-1176.00			
Cash Requirement -->							2388.00			

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->	HD130119C0	01/19/13	30.00	5.25	5250.00	14.00	5264.00	3.18	2.900	2.54
Sell>	HD120121C0	01/21/12	33.00	2.07	2070.00	14.00	-2056.00			
Cash Requirement -->							3208.00			

Stock Name: ATP OIL & GAS CORP.

Stock Symbol: ATPG

Stock Close: 12.84

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ATPG130119	01/19/13	12.50	3.85	3850.00	14.00	3864.00	2.75	2.848	3.50
Sell>	ATPG120317	03/17/12	16.00	1.10	1100.00	14.00	-1086.00			
Cash Requirement -->							2778.00			

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->	CSX130119C	01/19/13	23.33	3.45	3450.00	14.00	3464.00	2.20	2.805	2.76
Sell>	CSX111119C	11/19/11	24.17	1.25	1250.00	14.00	-1236.00			
Cash Requirement -->							2228.00			

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->	EFA130119C	01/19/13	60.00	4.60	4600.00	14.00	4614.00	3.22	2.804	3.33
Sell>	EFA111217C	12/17/11	61.00	1.38	1380.00	14.00	-1366.00			
Cash Requirement -->							3248.00			

Stock Name: Amgen Inc.

Stock Symbol: AMGN

Stock Close: 53.32

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AMGN130119	01/19/13	55.00	4.70	4700.00	14.00	4714.00	3.23	2.771	3.20
Sell>	AMGN120121	01/21/12	57.50	1.47	1470.00	14.00	-1456.00			
Cash Requirement -->							3258.00			

Stock Name: BP PLC

Stock Symbol: BP

Stock Close: 43.18

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BP130119C0	01/19/13	45.00	4.85	4850.00	14.00	4864.00	3.23	2.770	2.99
Sell>	BP120121C0	01/21/12	47.50	1.62	1620.00	14.00	-1606.00			
Cash Requirement -->							3258.00			

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->	HPQ120218C	02/18/12	34.00	3.10	3100.00	14.00	3114.00	2.01	2.768	2.84
Sell>	HPQ110917C	09/17/11	35.00	1.09	1090.00	14.00	-1076.00			
Cash Requirement -->							2038.00			

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	3.20	3200.00	14.00	3214.00	2.02	2.767	2.71
Sell>	DELL111119	11/19/11	16.00	1.18	1180.00	14.00	-1166.00			
Cash Requirement -->							2048.00			

Stock Name: Ford Motor Co.

Stock Symbol: F

Stock Close: 11.65

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	F130119C00	01/19/13	10.00	2.97	2970.00	14.00	2984.00	1.79	2.765	2.52
Sell>	F120317C00	03/17/12	12.00	1.18	1180.00	14.00	-1166.00			
Cash Requirement -->							1818.00			

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	30.00	4.10	4100.00	14.00	4114.00	2.39	2.762	2.40
Sell>	GRMN120121	01/21/12	32.00	1.71	1710.00	14.00	-1696.00			
Cash Requirement -->							2418.00			

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->	EMC130119C	01/19/13	25.00	3.55	3550.00	14.00	3564.00	2.39	2.761	3.06
Sell>	EMC120121C	01/21/12	27.00	1.16	1160.00	14.00	-1146.00			
Cash Requirement -->							2418.00			

Stock Name: Honeywell International, Inc.

Stock Symbol: HON

Stock Close: 51.59

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HON130119C	01/19/13	55.00	4.85	4850.00	14.00	4864.00	3.45	2.750	3.46
Sell>	HON120121C	01/21/12	57.50	1.40	1400.00	14.00	-1386.00			
Cash Requirement -->							3478.00			

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->	C120317C00	03/17/12	37.00	4.40	4400.00	14.00	4414.00	3.10	2.740	3.38
Sell>	C111022C00	10/22/11	40.00	1.30	1300.00	14.00	-1286.00			
Cash Requirement -->							3128.00			

Stock Name: BB&T Corp.

Stock Symbol: BBT

Stock Close: 24.60

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BBT130119C	01/19/13	25.00	3.10	3100.00	14.00	3114.00	2.03	2.739	2.90
Sell>	BBT111217C	12/17/11	26.00	1.07	1070.00	14.00	-1056.00			
Cash Requirement -->							2058.00			

Stock Name: Arch Coal, Inc.

Stock Symbol: ACI

Stock Close: 23.85

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ACI130119C	01/19/13	25.00	4.20	4200.00	14.00	4214.00	2.70	2.700	2.80
Sell>	ACI120121C	01/21/12	27.00	1.50	1500.00	14.00	-1486.00			
Cash Requirement -->							2728.00			

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->	EEM120317C	03/17/12	44.00	4.45	4450.00	14.00	4464.00	3.12	2.685	3.35
Sell>	EEM111022C	10/22/11	47.00	1.33	1330.00	14.00	-1316.00			
Cash Requirement -->							3148.00			

Stock Name: Colgate-Palmolive Co.

Stock Symbol: CL

Stock Close: 84.32

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CL130119C0	01/19/13	85.00	6.50	6500.00	14.00	6514.00	3.50	2.670	2.17
Sell>	CL120121C0	01/21/12	87.50	3.00	3000.00	14.00	-2986.00			
Cash Requirement -->							3528.00			

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->	HD130119C0	01/19/13	30.00	5.25	5250.00	14.00	5264.00	3.01	2.667	2.34
Sell>	HD120218C0	02/18/12	33.00	2.24	2240.00	14.00	-2226.00			
Cash Requirement -->							3038.00			

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->	AKS130119C	01/19/13	10.00	2.89	2890.00	14.00	2904.00	1.68	2.643	2.39
Sell>	AKS111217C	12/17/11	11.00	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							1708.00			

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->	AKS130119C	01/19/13	10.00	2.89	2890.00	14.00	2904.00	1.74	2.643	2.51
Sell>	AKS120317C	03/17/12	12.00	1.15	1150.00	14.00	-1136.00			
Cash Requirement -->							1768.00			

Stock Name: ATP OIL & GAS CORP.

Stock Symbol: ATPG

Stock Close: 12.84

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ATPG130119	01/19/13	12.50	3.85	3850.00	14.00	3864.00	2.64	2.630	3.18
Sell>	ATPG111217	12/17/11	14.00	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							2668.00			

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->	C120317C00	03/17/12	36.00	4.90	4900.00	14.00	4914.00	3.24	2.616	2.95
Sell>	C111022C00	10/22/11	39.00	1.66	1660.00	14.00	-1646.00			
Cash Requirement -->							3268.00			

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->	CSX130119C	01/19/13	23.33	3.45	3450.00	14.00	3464.00	2.19	2.610	2.74
Sell>	CSX120121C	01/21/12	25.00	1.26	1260.00	14.00	-1246.00			
Cash Requirement -->							2218.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC120421	04/21/12	21.00	2.31	2310.00	14.00	2324.00	1.29	2.600	2.26
Sell>	INTC111022	10/22/11	22.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							1318.00			

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->	HPQ130119C	01/19/13	35.00	4.45	4450.00	14.00	4464.00	2.89	2.597	2.85
Sell>	HPQ120121C	01/21/12	37.00	1.56	1560.00	14.00	-1546.00			
Cash Requirement -->							2918.00			

Stock Name: Yamana Gold Inc

Stock Symbol: AUJ

Stock Close: 13.77

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AUY130119C	01/19/13	12.50	3.05	3050.00	14.00	3064.00	1.82	2.565	2.48
Sell>	AUY120121C	01/21/12	14.00	1.23	1230.00	14.00	-1216.00			
Cash Requirement -->							1848.00			

Stock Name: iShares Trust FTSE/Xinhua China 25

Stock Symbol: FXI

Stock Close: 40.93

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FXI130119C	01/19/13	42.00	4.40	4400.00	14.00	4414.00	2.99	2.563	3.12
Sell>	FXI120121C	01/21/12	44.00	1.41	1410.00	14.00	-1396.00			
Cash Requirement -->							3018.00			

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->	EFA130119C	01/19/13	58.00	5.50	5500.00	14.00	5514.00	3.32	2.557	2.52
Sell>	EFA111217C	12/17/11	59.00	2.18	2180.00	14.00	-2166.00			
Cash Requirement -->							3348.00			

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->	EEM120317C	03/17/12	45.00	3.85	3850.00	14.00	3864.00	2.64	2.548	3.18
Sell>	EEM110917C	09/17/11	46.00	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							2668.00			

Stock Name: N/A Stock Symbol: FAS Stock Close: 21.33

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAS130119C	01/19/13	28.00	4.45	4450.00	14.00	4464.00	3.08	2.531	3.25
Sell>	FAS120121C	01/21/12	29.00	1.37	1370.00	14.00	-1356.00			
Cash Requirement -->							3108.00			

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->	C120317C00	03/17/12	37.00	4.40	4400.00	14.00	4414.00	3.03	2.520	3.21
Sell>	C110917C00	09/17/11	38.00	1.37	1370.00	14.00	-1356.00			
Cash Requirement -->							3058.00			

Stock Name: CBS CORP CL B Stock Symbol: CBS Stock Close: 26.70

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CBS130119C	01/19/13	30.00	3.30	3300.00	14.00	3314.00	2.30	2.500	3.30
Sell>	CBS120121C	01/21/12	31.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							2328.00			

Stock Name: Dow Chemical Co. Stock Symbol: DOW Stock Close: 33.77

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DOW130119C	01/19/13	35.00	4.35	4350.00	14.00	4364.00	2.76	2.452	2.74
Sell>	DOW120317C	03/17/12	38.00	1.59	1590.00	14.00	-1576.00			
Cash Requirement -->							2788.00			

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->	C120317C00	03/17/12	38.00	3.90	3900.00	14.00	3914.00	2.60	2.451	3.00
Sell>	C111022C00	10/22/11	40.00	1.30	1300.00	14.00	-1286.00			
Cash Requirement -->							2628.00			

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->	HBC130119C	01/19/13	52.50	3.60	3600.00	14.00	3614.00	2.30	2.433	2.77
Sell>	HBC120317C	03/17/12	55.00	1.30	1300.00	14.00	-1286.00			
Cash Requirement -->							2328.00			

Stock Name: EL PASO CORP.

Stock Symbol: EP

Stock Close: 19.49

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EP130119C0	01/19/13	20.00	2.95	2950.00	14.00	2964.00	1.78	2.422	2.52
Sell>	EP120121C0	01/21/12	21.00	1.17	1170.00	14.00	-1156.00			
Cash Requirement -->							1808.00			

Stock Name: Capital One Financial Corp.

Stock Symbol: COF

Stock Close: 45.96

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	COF120317C	03/17/12	45.00	5.40	5400.00	14.00	5414.00	3.29	2.397	2.56
Sell>	COF110917C	09/17/11	46.00	2.11	2110.00	14.00	-2096.00			
Cash Requirement -->							3318.00			

Stock Name: iShares Trust FTSE/Xinhua China 25

Stock Symbol: FXI

Stock Close: 40.93

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FXI130119C	01/19/13	40.00	5.35	5350.00	14.00	5364.00	3.25	2.397	2.55
Sell>	FXI111119C	11/19/11	41.00	2.10	2100.00	14.00	-2086.00			
Cash Requirement -->							3278.00			

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->	CSX130119C	01/19/13	23.33	3.45	3450.00	14.00	3464.00	2.03	2.390	2.43
Sell>	CSX120218C	02/18/12	25.00	1.42	1420.00	14.00	-1406.00			
Cash Requirement -->							2058.00			

Stock Name: Human Genome Sciences

Stock Symbol: HGS1

Stock Close: 18.07

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HGS1130119	01/19/13	20.00	3.65	3650.00	14.00	3664.00	2.30	2.384	2.70
Sell>	HGS1120121	01/21/12	21.00	1.35	1350.00	14.00	-1336.00			
Cash Requirement -->							2328.00			

Stock Name: N/A

Stock Symbol: FAS

Stock Close: 21.33

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAS130119C	01/19/13	28.00	4.45	4450.00	14.00	4464.00	2.97	2.379	3.01
Sell>	FAS120121C	01/21/12	28.33	1.48	1480.00	14.00	-1466.00			
Cash Requirement -->							2998.00			

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->	EEM120317C	03/17/12	45.00	3.85	3850.00	14.00	3864.00	2.52	2.375	2.89
Sell>	EEM111022C	10/22/11	47.00	1.33	1330.00	14.00	-1316.00			
Cash Requirement -->							2548.00			

Stock Name: Cisco Systems Inc.

Stock Symbol: CSCO

Stock Close: 15.49

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CSCO130119	01/19/13	15.00	2.55	2550.00	14.00	2564.00	1.49	2.370	2.41
Sell>	CSCO120121	01/21/12	16.00	1.06	1060.00	14.00	-1046.00			
Cash Requirement -->							1518.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC130119	01/19/13	20.00	3.50	3500.00	14.00	3514.00	1.74	2.364	1.99
Sell>	INTC120421	04/21/12	22.00	1.76	1760.00	14.00	-1746.00			
Cash Requirement -->							1768.00			

Stock Name: ATP OIL & GAS CORP.

Stock Symbol: ATPG

Stock Close: 12.84

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ATPG130119	01/19/13	12.50	3.85	3850.00	14.00	3864.00	2.50	2.348	2.85
Sell>	ATPG120317	03/17/12	15.00	1.35	1350.00	14.00	-1336.00			
Cash Requirement -->							2528.00			

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->	DIS130119C	01/19/13	40.00	3.70	3700.00	14.00	3714.00	2.55	2.341	3.22
Sell>	DIS120121C	01/21/12	41.00	1.15	1150.00	14.00	-1136.00			
Cash Requirement -->							2578.00			

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->	EWZ130119C	01/19/13	76.00	4.35	4350.00	14.00	4364.00	3.07	2.337	3.40
Sell>	EWZ120317C	03/17/12	79.00	1.28	1280.00	14.00	-1266.00			
Cash Requirement -->							3098.00			

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->	EEM120616C	06/16/12	46.00	4.30	4300.00	14.00	4314.00	2.97	2.330	3.23
Sell>	EEM111022C	10/22/11	47.00	1.33	1330.00	14.00	-1316.00			
Cash Requirement -->							2998.00			

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->	AKS130119C	01/19/13	10.00	2.89	2890.00	14.00	2904.00	1.53	2.321	2.13
Sell>	AKS120121C	01/21/12	11.00	1.36	1360.00	14.00	-1346.00			
Cash Requirement -->							1558.00			

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->	EEM120616C	06/16/12	46.00	4.30	4300.00	14.00	4314.00	3.01	2.311	3.33
Sell>	EEM111119C	11/19/11	48.00	1.29	1290.00	14.00	-1276.00			
Cash Requirement -->							3038.00			

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->	C120317C00	03/17/12	37.00	4.40	4400.00	14.00	4414.00	2.74	2.307	2.65
Sell>	C111022C00	10/22/11	39.00	1.66	1660.00	14.00	-1646.00			
Cash Requirement -->							2768.00			

Stock Name: Arch Coal, Inc.

Stock Symbol: ACI

Stock Close: 23.85

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ACI130119C	01/19/13	25.00	4.20	4200.00	14.00	4214.00	2.38	2.300	2.31
Sell>	ACI120121C	01/21/12	26.00	1.82	1820.00	14.00	-1806.00			
Cash Requirement -->							2408.00			

Stock Name: BP PLC

Stock Symbol: BP

Stock Close: 43.18

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BP130119C0	01/19/13	45.00	4.85	4850.00	14.00	4864.00	2.75	2.299	2.31
Sell>	BP120121C0	01/21/12	46.00	2.10	2100.00	14.00	-2086.00			
Cash Requirement -->							2778.00			

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->	GM130119C0	01/19/13	30.00	3.45	3450.00	14.00	3464.00	2.19	2.280	2.74
Sell>	GM120317C0	03/17/12	32.00	1.26	1260.00	14.00	-1246.00			
Cash Requirement -->							2218.00			

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->	DIA120317C	03/17/12	124.00	3.85	3850.00	14.00	3864.00	2.72	2.273	3.41
Sell>	DIA111022C	10/22/11	125.00	1.13	1130.00	14.00	-1116.00			
Cash Requirement -->							2748.00			

Stock Name: AFLAC, Inc.

Stock Symbol: AFL

Stock Close: 44.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AFL120218C	02/18/12	44.00	4.50	4500.00	14.00	4514.00	2.77	2.228	2.60
Sell>	AFL110917C	09/17/11	45.00	1.73	1730.00	14.00	-1716.00			
Cash Requirement -->							2798.00			

Stock Name: N/A

Stock Symbol: FAS

Stock Close: 21.33

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAS130119C	01/19/13	24.00	5.75	5750.00	14.00	5764.00	3.42	2.218	2.47
Sell>	FAS120121C	01/21/12	25.00	2.33	2330.00	14.00	-2316.00			
Cash Requirement -->							3448.00			

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->	EMC130119C	01/19/13	25.00	3.55	3550.00	14.00	3564.00	2.00	2.217	2.29
Sell>	EMC120121C	01/21/12	26.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							2028.00			

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->	HPQ130119C	01/19/13	35.00	4.45	4450.00	14.00	4464.00	2.53	2.209	2.32
Sell>	HPQ120121C	01/21/12	36.00	1.92	1920.00	14.00	-1906.00			
Cash Requirement -->							2558.00			

Stock Name: iShares Trust FTSE/Xinhua China 25

Stock Symbol: FXI

Stock Close: 40.93

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FXI130119C	01/19/13	42.00	4.40	4400.00	14.00	4414.00	2.64	2.197	2.50
Sell>	FXI120121C	01/21/12	43.00	1.76	1760.00	14.00	-1746.00			
Cash Requirement -->							2668.00			

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->	EEM120317C	03/17/12	44.00	4.45	4450.00	14.00	4464.00	2.65	2.196	2.47
Sell>	EEM111022C	10/22/11	46.00	1.80	1800.00	14.00	-1786.00			
Cash Requirement -->							2678.00			

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->	EWZ130119C	01/19/13	76.00	4.35	4350.00	14.00	4364.00	2.87	2.194	2.94
Sell>	EWZ120317C	03/17/12	78.00	1.48	1480.00	14.00	-1466.00			
Cash Requirement -->							2898.00			

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	30.00	4.10	4100.00	14.00	4114.00	1.98	2.190	1.93
Sell>	GRMN120121	01/21/12	31.00	2.12	2120.00	14.00	-2106.00			
Cash Requirement -->							2008.00			

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->	C120317C00	03/17/12	36.00	4.90	4900.00	14.00	4914.00	2.80	2.188	2.33
Sell>	C111022C00	10/22/11	38.00	2.10	2100.00	14.00	-2086.00			
Cash Requirement -->							2828.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC130119	01/19/13	22.50	2.26	2260.00	14.00	2274.00	1.26	2.179	2.26
Sell>	INTC120421	04/21/12	24.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							1288.00			

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->	EFA120616C	06/16/12	59.00	3.80	3800.00	14.00	3814.00	2.42	2.167	2.75
Sell>	EFA111217C	12/17/11	61.00	1.38	1380.00	14.00	-1366.00			
Cash Requirement -->							2448.00			

Stock Name: Forest Laboratories Inc.

Stock Symbol: FRX

Stock Close: 36.00

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FRX120218C	02/18/12	35.00	3.60	3600.00	14.00	3614.00	2.30	2.165	2.77
Sell>	FRX110917C	09/17/11	36.00	1.30	1300.00	14.00	-1286.00			
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	3.20	3200.00	14.00	3214.00	1.74	2.133	2.19
Sell>	DELL120121	01/21/12	16.00	1.46	1460.00	14.00	-1446.00			
Cash Requirement -->							1768.00			

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->	EEM120616C	06/16/12	47.00	3.70	3700.00	14.00	3714.00	2.41	2.130	2.87
Sell>	EEM111119C	11/19/11	48.00	1.29	1290.00	14.00	-1276.00			
Cash Requirement -->							2438.00			

Stock Name: Intel Corp.

Stock Symbol: INTC

Stock Close: 21.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	INTC120421	04/21/12	21.00	2.31	2310.00	14.00	2324.00	1.17	2.125	2.03
Sell>	INTC111119	11/19/11	22.00	1.14	1140.00	14.00	-1126.00			
Cash Requirement -->							1198.00			

Stock Name: N/A

Stock Symbol: EUO

Stock Close: 17.08

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	EUO130119C	01/19/13	17.00	3.00	3000.00	14.00	3014.00	1.95	2.105	2.86
Sell>	EUO120121C	01/21/12	18.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							1978.00			

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->	EFA130119C	01/19/13	60.00	4.60	4600.00	14.00	4614.00	3.22	2.069	3.33
Sell>	EFA120616C	06/16/12	65.00	1.38	1380.00	14.00	-1366.00			
Cash Requirement -->							3248.00			

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->	C120317C00	03/17/12	38.00	3.90	3900.00	14.00	3914.00	2.24	2.063	2.35
Sell>	C111022C00	10/22/11	39.00	1.66	1660.00	14.00	-1646.00			
Cash Requirement -->							2268.00			

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->	EFA130119C	01/19/13	57.00	6.00	6000.00	14.00	6014.00	3.11	2.062	2.08
Sell>	EFA120121C	01/21/12	58.00	2.89	2890.00	14.00	-2876.00			
Cash Requirement -->							3138.00			

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->	CHK130119C	01/19/13	35.00	5.95	5950.00	14.00	5964.00	3.27	2.057	2.22
Sell>	CHK120121C	01/21/12	36.00	2.68	2680.00	14.00	-2666.00			
Cash Requirement -->							3298.00			

Stock Name: ELAN Corp. PLC

Stock Symbol: ELN

Stock Close: 10.59

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ELN130119C	01/19/13	10.00	3.30	3300.00	14.00	3314.00	1.95	2.057	2.44
Sell>	ELN120121C	01/21/12	11.00	1.35	1350.00	14.00	-1336.00			
Cash Requirement -->							1978.00			

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->	C130119C00	01/19/13	45.00	3.70	3700.00	14.00	3714.00	2.53	2.040	3.16
Sell>	C120317C00	03/17/12	46.00	1.17	1170.00	14.00	-1156.00			
Cash Requirement -->							2558.00			