

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	2.49	3.130	3.47
Sell>	EMC120121P	01/21/12	22.50	1.01	1010.00	14.00	-996.00			
Cash Requirement -->							2518.00			

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	2.42	2.932	3.24
Sell>	GM111217P0	12/17/11	24.00	1.08	1080.00	14.00	-1066.00			
Cash Requirement -->							2448.00			

Stock Name: FOSTER WHEELER LTD

Stock Symbol: FWLT

Stock Close: 27.11

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FWLT120218	02/18/12	27.00	3.35	3350.00	14.00	3364.00	2.27	2.744	3.10
Sell>	FWLT110917	09/17/11	26.00	1.08	1080.00	14.00	-1066.00			
Cash Requirement -->							2298.00			

Stock Name: N/A

Stock Symbol: VALE

Stock Close: 30.95

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	VALE120317	03/17/12	31.00	3.20	3200.00	14.00	3214.00	2.08	2.732	2.86
Sell>	VALE111022	10/22/11	29.00	1.12	1120.00	14.00	-1106.00			
Cash Requirement -->							2108.00			

Stock Name: Research In Motion Ltd.

Stock Symbol: RIMM

Stock Close: 25.33

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	RIMM120317	03/17/12	24.00	3.65	3650.00	14.00	3664.00	2.35	2.608	2.81
Sell>	RIMM111022	10/22/11	22.00	1.30	1300.00	14.00	-1286.00			
Cash Requirement -->							2378.00			

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->	JPM120317P	03/17/12	39.00	3.55	3550.00	14.00	3564.00	2.31	2.606	2.86
Sell>	JPM111022P	10/22/11	37.00	1.24	1240.00	14.00	-1226.00			
Cash Requirement -->							2338.00			

Stock Name: Research In Motion Ltd.

Stock Symbol: RIMM

Stock Close: 25.33

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	RIMM120317	03/17/12	22.50	2.93	2930.00	14.00	2944.00	1.91	2.605	2.87
Sell>	RIMM111022	10/22/11	21.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							1938.00			

Stock Name: US OIL FUND ETF

Stock Symbol: USO

Stock Close: 35.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	USO130119P	01/19/13	31.00	3.50	3500.00	14.00	3514.00	2.39	2.596	3.15
Sell>	USO120121P	01/21/12	30.00	1.11	1110.00	14.00	-1096.00			
Cash Requirement -->							2418.00			

Stock Name: US OIL FUND ETF

Stock Symbol: USO

Stock Close: 35.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	USO120317P	03/17/12	35.00	3.40	3400.00	14.00	3414.00	2.34	2.580	3.21
Sell>	USO111022P	10/22/11	33.00	1.06	1060.00	14.00	-1046.00			
Cash Requirement -->							2368.00			

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	2.27	2.512	3.01
Sell>	EFA111217P	12/17/11	48.00	1.13	1130.00	14.00	-1116.00			
Cash Requirement -->							2298.00			

Stock Name: Proshares TR Ultrasht SP500

Stock Symbol: SDS

Stock Close: 22.37

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	SDS120317P	03/17/12	23.00	3.50	3500.00	14.00	3514.00	2.42	2.500	3.24
Sell>	SDS110917P	09/17/11	22.00	1.08	1080.00	14.00	-1066.00			
Cash Requirement -->							2448.00			

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->	JPM120317P	03/17/12	40.00	4.05	4050.00	14.00	4064.00	2.50	2.455	2.61
Sell>	JPM111022P	10/22/11	38.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							2528.00			

Stock Name: Wells Fargo & Co.

Stock Symbol: WFC

Stock Close: 27.30

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	WFC130119P	01/19/13	25.00	3.45	3450.00	14.00	3464.00	2.26	2.440	2.90
Sell>	WFC120121P	01/21/12	24.00	1.19	1190.00	14.00	-1176.00			
Cash Requirement -->							2288.00			

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->	C120317P00	03/17/12	35.00	3.10	3100.00	14.00	3114.00	1.89	2.348	2.56
Sell>	C111022P00	10/22/11	34.00	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							1918.00			

Stock Name: N/A

Stock Symbol: QQQ

Stock Close: 56.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	QQQ120317P	03/17/12	54.00	3.24	3240.00	14.00	3254.00	2.03	2.328	2.68
Sell>	QQQ111022P	10/22/11	53.00	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							2058.00			

Stock Name: US OIL FUND ETF

Stock Symbol: USO

Stock Close: 35.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	USO120317P	03/17/12	34.00	2.91	2910.00	14.00	2924.00	1.85	2.315	2.75
Sell>	USO111022P	10/22/11	33.00	1.06	1060.00	14.00	-1046.00			
Cash Requirement -->							1878.00			

Stock Name: N/A

Stock Symbol: QQQ

Stock Close: 56.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	QQQ120330P	03/30/12	55.00	3.73	3730.00	14.00	3744.00	2.26	2.306	2.54
Sell>	QQQ111022P	10/22/11	54.00	1.47	1470.00	14.00	-1456.00			
Cash Requirement -->							2288.00			

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->	JPM120317P	03/17/12	38.00	3.15	3150.00	14.00	3164.00	1.91	2.303	2.54
Sell>	JPM111022P	10/22/11	37.00	1.24	1240.00	14.00	-1226.00			
Cash Requirement -->							1938.00			

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	2.12	2.299	2.66
Sell>	EFA111217P	12/17/11	49.00	1.28	1280.00	14.00	-1266.00			
Cash Requirement -->							2148.00			

Stock Name: US OIL FUND ETF

Stock Symbol: USO

Stock Close: 35.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	USO130119P	01/19/13	31.00	3.50	3500.00	14.00	3514.00	2.25	2.284	2.80
Sell>	USO120317P	03/17/12	29.00	1.25	1250.00	14.00	-1236.00			
Cash Requirement -->							2278.00			

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	2.31	2.281	3.12
Sell>	C120317P00	03/17/12	28.00	1.09	1090.00	14.00	-1076.00			
Cash Requirement -->							2338.00			

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	2.19	2.270	2.67
Sell>	GM120317P0	03/17/12	23.00	1.31	1310.00	14.00	-1296.00			
Cash Requirement -->							2218.00			

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	1.97	2.261	2.29
Sell>	EMC120121P	01/21/12	24.00	1.53	1530.00	14.00	-1516.00			
Cash Requirement -->							1998.00			

Stock Name: Research In Motion Ltd.

Stock Symbol: RIMM

Stock Close: 25.33

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	RIMM120317	03/17/12	22.50	2.93	2930.00	14.00	2944.00	1.63	2.254	2.25
Sell>	RIMM111022	10/22/11	22.00	1.30	1300.00	14.00	-1286.00			
Cash Requirement -->							1658.00			

Stock Name: SPDR Fd Energy

Stock Symbol: XLE

Stock Close: 73.78

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	XLE120629P	06/29/12	61.00	3.35	3350.00	14.00	3364.00	2.27	2.236	3.10
Sell>	XLE111217P	12/17/11	60.00	1.08	1080.00	14.00	-1066.00			
Cash Requirement -->							2298.00			

Stock Name: Research In Motion Ltd.

Stock Symbol: RIMM

Stock Close: 25.33

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	RIMM120317	03/17/12	24.00	3.65	3650.00	14.00	3664.00	2.01	2.235	2.23
Sell>	RIMM111022	10/22/11	23.00	1.64	1640.00	14.00	-1626.00			
Cash Requirement -->							2038.00			

Stock Name: SUNCOR ENERGY INC.

Stock Symbol: SU

Stock Close: 36.00

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	SU130119P0	01/19/13	30.00	3.70	3700.00	14.00	3714.00	2.47	2.228	3.01
Sell>	SU120317P0	03/17/12	28.00	1.23	1230.00	14.00	-1216.00			
Cash Requirement -->							2498.00			

Stock Name: N/A

Stock Symbol: VALE

Stock Close: 30.95

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	VALE120317	03/17/12	31.00	3.20	3200.00	14.00	3214.00	1.70	2.175	2.13
Sell>	VALE111022	10/22/11	30.00	1.50	1500.00	14.00	-1486.00			
Cash Requirement -->							1728.00			

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->	JPM120317P	03/17/12	39.00	3.55	3550.00	14.00	3564.00	2.00	2.168	2.29
Sell>	JPM111022P	10/22/11	38.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							2028.00			

Stock Name: SPDR Fd Energy

Stock Symbol: XLE

Stock Close: 73.78

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	XLE120629P	06/29/12	61.00	3.35	3350.00	14.00	3364.00	2.29	2.165	3.16
Sell>	XLE111230P	12/30/11	59.00	1.06	1060.00	14.00	-1046.00			
Cash Requirement -->							2318.00			

Stock Name: N/A

Stock Symbol: QQQ

Stock Close: 56.81

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	QQQ120330P	03/30/12	56.00	4.13	4130.00	14.00	4144.00	2.36	2.161	2.33
Sell>	QQQ111022P	10/22/11	55.00	1.77	1770.00	14.00	-1756.00			
Cash Requirement -->							2388.00			

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	62.00	3.49	3490.00	14.00	3504.00	2.44	2.152	3.32
Sell>	IWM111230P	12/30/11	60.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							2468.00			

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	43.33	3.90	3900.00	14.00	3914.00	2.36	2.146	2.53
Sell>	POT120317P	03/17/12	42.50	1.54	1540.00	14.00	-1526.00			
Cash Requirement -->							2388.00			

Stock Name: SPDR Fd Energy

Stock Symbol: XLE

Stock Close: 73.78

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	XLE120629P	06/29/12	62.00	3.65	3650.00	14.00	3664.00	2.46	2.139	3.07
Sell>	XLE111230P	12/30/11	60.00	1.19	1190.00	14.00	-1176.00			
Cash Requirement -->							2488.00			

Stock Name: US OIL FUND ETF

Stock Symbol: USO

Stock Close: 35.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	USO130119P	01/19/13	30.00	3.10	3100.00	14.00	3114.00	1.85	2.128	2.48
Sell>	USO120317P	03/17/12	29.00	1.25	1250.00	14.00	-1236.00			
Cash Requirement -->							1878.00			

Stock Name: Research In Motion Ltd.

Stock Symbol: RIMM

Stock Close: 25.33

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	RIMM120317	03/17/12	25.00	4.15	4150.00	14.00	4164.00	2.11	2.124	2.03
Sell>	RIMM111022	10/22/11	24.00	2.04	2040.00	14.00	-2026.00			
Cash Requirement -->							2138.00			

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	3.80	3800.00	14.00	3814.00	2.47	2.122	2.86
Sell>	INTC120121	01/21/12	21.00	1.33	1330.00	14.00	-1316.00			
Cash Requirement -->							2498.00			

Stock Name: US OIL FUND ETF

Stock Symbol: USO

Stock Close: 35.86

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	USO120317P	03/17/12	35.00	3.40	3400.00	14.00	3414.00	2.03	2.122	2.48
Sell>	USO111022P	10/22/11	34.00	1.37	1370.00	14.00	-1356.00			
Cash Requirement -->							2058.00			

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	2.12	2.109	1.95
Sell>	JNPR120121	01/21/12	22.50	2.23	2230.00	14.00	-2216.00			
Cash Requirement -->							2148.00			

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	1.89	2.095	2.80
Sell>	MSFT120421	04/21/12	23.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							1918.00			

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	62.00	3.49	3490.00	14.00	3504.00	2.49	2.091	3.49
Sell>	IWM120121P	01/21/12	58.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							2518.00			

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	1.94	2.090	2.33
Sell>	EFA111217P	12/17/11	50.00	1.46	1460.00	14.00	-1446.00			
Cash Requirement -->							1968.00			

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	3.80	3800.00	14.00	3814.00	2.41	2.073	2.73
Sell>	INTC120421	04/21/12	20.00	1.39	1390.00	14.00	-1376.00			
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	22.00	2.31	2310.00	14.00	2324.00	1.31	2.071	2.31
Sell>	INTC111119	11/19/11	21.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							1338.00			

Stock Name: N/A

Stock Symbol: TBT

Stock Close: 28.82

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	TBT130119P	01/19/13	25.00	2.82	2820.00	14.00	2834.00	1.77	2.069	2.69
Sell>	TBT120317P	03/17/12	24.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							1798.00			

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	61.00	3.26	3260.00	14.00	3274.00	2.21	2.068	3.10
Sell>	IWM111230P	12/30/11	60.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							2238.00			

Stock Name: SPDR Fd Energy

Stock Symbol: XLE

Stock Close: 73.78

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	XLE120629P	06/29/12	61.00	3.35	3350.00	14.00	3364.00	2.16	2.044	2.82
Sell>	XLE111230P	12/30/11	60.00	1.19	1190.00	14.00	-1176.00			
Cash Requirement -->							2188.00			

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	2.40	2.036	2.66
Sell>	EEM120121P	01/21/12	40.00	1.45	1450.00	14.00	-1436.00			
Cash Requirement -->							2428.00			

Stock Name: Verizon Communications

Stock Symbol: VZ

Stock Close: 35.97

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	VZ120421P0	04/21/12	36.00	3.25	3250.00	14.00	3264.00	2.19	2.035	3.07
Sell>	VZ111022P0	10/22/11	35.00	1.06	1060.00	14.00	-1046.00			
Cash Requirement -->							2218.00			

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	2.29	2.033	2.42
Sell>	EEM120317P	03/17/12	39.00	1.61	1610.00	14.00	-1596.00			
Cash Requirement -->							2318.00			

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	1.94	2.030	2.75
Sell>	EEM111217P	12/17/11	40.00	1.11	1110.00	14.00	-1096.00			
Cash Requirement -->							1968.00			

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->	JPM120317P	03/17/12	40.00	4.05	4050.00	14.00	4064.00	2.12	2.017	2.10
Sell>	JPM111022P	10/22/11	39.00	1.93	1930.00	14.00	-1916.00			
Cash Requirement -->							2148.00			

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->	MSFT120421	04/21/12	27.00	2.63	2630.00	14.00	2644.00	1.41	2.015	2.16
Sell>	MSFT111119	11/19/11	26.00	1.22	1220.00	14.00	-1206.00			
Cash Requirement -->							1438.00			

Stock Name: S&P Depository Receipts

Stock Symbol: SPY

Stock Close: 126.17

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	SPY120616P	06/16/12	100.00	3.42	3420.00	14.00	3434.00	2.42	2.015	3.42
Sell>	SPY120121P	01/21/12	95.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							2448.00			

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	61.00	3.26	3260.00	14.00	3274.00	2.26	2.010	3.26
Sell>	IWM120121P	01/21/12	58.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							2288.00			