

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	49.00	4.50	4500.00	14.00	4514.00	2.49	3.006	2.24
Sell>	FAZ110820C	08/20/11	55.00	2.01	2010.00	14.00	-1996.00			
Cash Requirement -->							2518.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	48.00	5.10	5100.00	14.00	5114.00	2.49	2.861	1.95
Sell>	FAZ110820C	08/20/11	53.00	2.61	2610.00	14.00	-2596.00			
Cash Requirement -->							2518.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110805C	08/05/11	50.00	2.22	2220.00	14.00	2234.00	1.17	2.768	2.11
Sell>	FAZ110805C	08/05/11	52.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							1198.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	50.00	3.95	3950.00	14.00	3964.00	2.18	2.736	2.23
Sell>	FAZ110820C	08/20/11	56.00	1.77	1770.00	14.00	-1756.00			
Cash Requirement -->							2208.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	49.00	4.50	4500.00	14.00	4514.00	2.22	2.588	1.97
Sell>	FAZ110820C	08/20/11	54.00	2.28	2280.00	14.00	-2266.00			
Cash Requirement -->							2248.00			

Stock Name: Consol Energy Inc.

Stock Symbol: CNX

Stock Close: 49.52

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CNX110820C	08/20/11	47.00	3.30	3300.00	14.00	3314.00	1.78	2.563	2.17
Sell>	CNX110820C	08/20/11	50.00	1.52	1520.00	14.00	-1506.00			
Cash Requirement -->							1808.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	51.00	3.45	3450.00	14.00	3464.00	1.89	2.523	2.21
Sell>	FAZ110820C	08/20/11	57.00	1.56	1560.00	14.00	-1546.00			
Cash Requirement -->							1918.00			

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->	A110820C00	08/20/11	37.00	3.00	3000.00	14.00	3014.00	1.79	2.510	2.48
Sell>	A110820C00	08/20/11	40.00	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							1818.00			

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->	AFL110820C	08/20/11	43.00	2.33	2330.00	14.00	2344.00	1.29	2.508	2.24
Sell>	AFL110820C	08/20/11	45.00	1.04	1040.00	14.00	-1026.00			
Cash Requirement -->							1318.00			

Stock Name: Boeing

Stock Symbol: BA

Stock Close: 67.34

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	BA110820C0	08/20/11	65.00	2.98	2980.00	14.00	2994.00	1.58	2.439	2.13
Sell>	BA110820C0	08/20/11	67.50	1.40	1400.00	14.00	-1386.00			
Cash Requirement -->							1608.00			

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->	CHK111022C	10/22/11	31.00	4.35	4350.00	14.00	4364.00	2.38	2.433	2.21
Sell>	CHK111022C	10/22/11	35.00	1.97	1970.00	14.00	-1956.00			
Cash Requirement -->							2408.00			

Stock Name: AETNA INC. NEW

Stock Symbol: AET

Stock Close: 39.20

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AET111022C	10/22/11	36.00	4.30	4300.00	14.00	4314.00	2.46	2.400	2.34
Sell>	AET111022C	10/22/11	40.00	1.84	1840.00	14.00	-1826.00			
Cash Requirement -->							2488.00			

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->	CHK110917C	09/17/11	32.00	3.15	3150.00	14.00	3164.00	1.72	2.396	2.20
Sell>	CHK110917C	09/17/11	35.00	1.43	1430.00	14.00	-1416.00			
Cash Requirement -->							1748.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	50.00	3.95	3950.00	14.00	3964.00	1.94	2.391	1.97
Sell>	FAZ110820C	08/20/11	55.00	2.01	2010.00	14.00	-1996.00			
Cash Requirement -->							1968.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	48.00	5.10	5100.00	14.00	5114.00	2.13	2.385	1.72
Sell>	FAZ110820C	08/20/11	52.00	2.97	2970.00	14.00	-2956.00			
Cash Requirement -->							2158.00			

Stock Name: ARM Holdings, plc

Stock Symbol: ARMH

Stock Close: 27.88

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ARMH110820	08/20/11	26.00	2.35	2350.00	14.00	2364.00	1.35	2.381	2.35
Sell>	ARMH110820	08/20/11	28.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							1378.00			

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->	CHK111022C	10/22/11	32.00	3.65	3650.00	14.00	3664.00	2.06	2.377	2.30
Sell>	CHK111022C	10/22/11	36.00	1.59	1590.00	14.00	-1576.00			
Cash Requirement -->							2088.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	53.00	2.67	2670.00	14.00	2684.00	1.60	2.377	2.50
Sell>	FAZ110820C	08/20/11	60.00	1.07	1070.00	14.00	-1056.00			
Cash Requirement -->							1628.00			

Stock Name: Market Vectors ETF Tr Gold Miner ET

Stock Symbol: GDX

Stock Close: 59.20

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GDX110820C	08/20/11	57.00	3.05	3050.00	14.00	3064.00	1.83	2.376	2.50
Sell>	GDX110820C	08/20/11	60.00	1.22	1220.00	14.00	-1206.00			
Cash Requirement -->							1858.00			

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->	EMC120121C	01/21/12	22.50	3.60	3600.00	14.00	3614.00	2.05	2.372	2.32
Sell>	EMC120121C	01/21/12	26.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							2078.00			

Stock Name: N/A Stock Symbol: FAZ Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	55.00	4.05	4050.00	14.00	4064.00	2.34	2.324	2.37
Sell>	FAZ110917C	09/17/11	67.00	1.71	1710.00	14.00	-1696.00			
Cash Requirement -->							2368.00			

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->	AXP110820C	08/20/11	47.00	2.36	2360.00	14.00	2374.00	1.34	2.323	2.31
Sell>	AXP110820C	08/20/11	49.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							1368.00			

Stock Name: N/A Stock Symbol: FAZ Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	52.00	3.05	3050.00	14.00	3064.00	1.68	2.310	2.23
Sell>	FAZ110820C	08/20/11	58.00	1.37	1370.00	14.00	-1356.00			
Cash Requirement -->							1708.00			

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->	ANR110917C	09/17/11	38.00	4.05	4050.00	14.00	4064.00	2.43	2.309	2.50
Sell>	ANR110917C	09/17/11	43.00	1.62	1620.00	14.00	-1606.00			
Cash Requirement -->							2458.00			

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->	DOW110917C	09/17/11	31.00	3.50	3500.00	14.00	3514.00	2.04	2.306	2.40
Sell>	DOW110917C	09/17/11	34.00	1.46	1460.00	14.00	-1446.00			
Cash Requirement -->							2068.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	53.00	4.65	4650.00	14.00	4664.00	2.44	2.281	2.10
Sell>	FAZ110917C	09/17/11	63.00	2.21	2210.00	14.00	-2196.00			
Cash Requirement -->							2468.00			

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->	CHK110917C	09/17/11	33.00	2.48	2480.00	14.00	2494.00	1.41	2.275	2.32
Sell>	CHK110917C	09/17/11	36.00	1.07	1070.00	14.00	-1056.00			
Cash Requirement -->							1438.00			

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->	ACI111022C	10/22/11	22.00	2.98	2980.00	14.00	2994.00	1.59	2.258	2.14
Sell>	ACI111022C	10/22/11	25.00	1.39	1390.00	14.00	-1376.00			
Cash Requirement -->							1618.00			

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->	BP111022C0	10/22/11	40.00	4.40	4400.00	14.00	4414.00	2.47	2.257	2.28
Sell>	BP111022C0	10/22/11	44.00	1.93	1930.00	14.00	-1916.00			
Cash Requirement -->							2498.00			

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->	C110917C00	09/17/11	35.00	3.20	3200.00	14.00	3214.00	1.83	2.254	2.34
Sell>	C110917C00	09/17/11	38.00	1.37	1370.00	14.00	-1356.00			
Cash Requirement -->							1858.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	52.00	5.00	5000.00	14.00	5014.00	2.46	2.247	1.97
Sell>	FAZ110917C	09/17/11	61.00	2.54	2540.00	14.00	-2526.00			
Cash Requirement -->							2488.00			

Stock Name: COMCAST CORP.

Stock Symbol: CMCSA

Stock Close: 22.77

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CMCSA11102	10/22/11	21.00	2.35	2350.00	14.00	2364.00	1.28	2.240	2.20
Sell>	CMCSA11102	10/22/11	23.00	1.07	1070.00	14.00	-1056.00			
Cash Requirement -->							1308.00			

Stock Name: N/A Stock Symbol: FAZ Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	56.00	3.75	3750.00	14.00	3764.00	2.14	2.233	2.33
Sell>	FAZ110917C	09/17/11	68.00	1.61	1610.00	14.00	-1596.00			
Cash Requirement -->							2168.00			

Stock Name: N/A Stock Symbol: FAZ Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	51.00	3.45	3450.00	14.00	3464.00	1.68	2.230	1.95
Sell>	FAZ110820C	08/20/11	56.00	1.77	1770.00	14.00	-1756.00			
Cash Requirement -->							1708.00			

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->	AFL111119C	11/19/11	43.00	4.00	4000.00	14.00	4014.00	2.38	2.226	2.47
Sell>	AFL111119C	11/19/11	48.00	1.62	1620.00	14.00	-1606.00			
Cash Requirement -->							2408.00			

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->	FCX110917C	09/17/11	48.00	4.35	4350.00	14.00	4364.00	2.41	2.225	2.24
Sell>	FCX110917C	09/17/11	52.50	1.94	1940.00	14.00	-1926.00			
Cash Requirement -->							2438.00			

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->	ACI120121C	01/21/12	22.50	3.45	3450.00	14.00	3464.00	1.95	2.224	2.30
Sell>	ACI120121C	01/21/12	27.00	1.50	1500.00	14.00	-1486.00			
Cash Requirement -->							1978.00			

Stock Name: GOLDCORP INC

Stock Symbol: GG

Stock Close: 48.77

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GG110820C0	08/20/11	47.00	2.43	2430.00	14.00	2444.00	1.19	2.224	1.96
Sell>	GG110820C0	08/20/11	49.00	1.24	1240.00	14.00	-1226.00			
Cash Requirement -->							1218.00			

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->	CHK111022C	10/22/11	33.00	3.05	3050.00	14.00	3064.00	1.78	2.217	2.40
Sell>	CHK111022C	10/22/11	37.00	1.27	1270.00	14.00	-1256.00			
Cash Requirement -->							1808.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	49.00	4.50	4500.00	14.00	4514.00	1.89	2.207	1.72
Sell>	FAZ110820C	08/20/11	53.00	2.61	2610.00	14.00	-2596.00			
Cash Requirement -->							1918.00			

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->	BP110917C0	09/17/11	41.00	3.15	3150.00	14.00	3164.00	1.84	2.197	2.40
Sell>	BP110917C0	09/17/11	44.00	1.31	1310.00	14.00	-1296.00			
Cash Requirement -->							1868.00			

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->	BP111022C0	10/22/11	41.00	3.70	3700.00	14.00	3714.00	2.19	2.191	2.45
Sell>	BP111022C0	10/22/11	45.00	1.51	1510.00	14.00	-1496.00			
Cash Requirement -->							2218.00			

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->	BRCM110917	09/17/11	34.00	3.15	3150.00	14.00	3164.00	1.75	2.189	2.25
Sell>	BRCM110917	09/17/11	37.00	1.40	1400.00	14.00	-1386.00			
Cash Requirement -->							1778.00			

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->	ANR110820C	08/20/11	38.00	3.15	3150.00	14.00	3164.00	1.73	2.184	2.22
Sell>	ANR110820C	08/20/11	41.00	1.42	1420.00	14.00	-1406.00			
Cash Requirement -->							1758.00			

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->	ABX111022C	10/22/11	46.00	4.60	4600.00	14.00	4614.00	2.26	2.172	1.97
Sell>	ABX111022C	10/22/11	50.00	2.34	2340.00	14.00	-2326.00			
Cash Requirement -->							2288.00			

Stock Name: Agnico Eagle Mines Ltd.

Stock Symbol: AEM

Stock Close: 58.39

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AEM110917C	09/17/11	57.50	3.45	3450.00	14.00	3464.00	2.01	2.168	2.40
Sell>	AEM110917C	09/17/11	62.50	1.44	1440.00	14.00	-1426.00			
Cash Requirement -->							2038.00			

Stock Name: Costco Wholesale Corp

Stock Symbol: COST

Stock Close: 77.08

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	COST110820	08/20/11	75.00	2.83	2830.00	14.00	2844.00	1.63	2.163	2.36
Sell>	COST110820	08/20/11	77.50	1.20	1200.00	14.00	-1186.00			
Cash Requirement -->							1658.00			

Stock Name: Dendreon Corp.

Stock Symbol: DNDN

Stock Close: 35.84

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DNDN110820	08/20/11	33.00	3.70	3700.00	14.00	3714.00	2.00	2.160	2.18
Sell>	DNDN110820	08/20/11	36.00	1.70	1700.00	14.00	-1686.00			
Cash Requirement -->							2028.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	53.00	2.67	2670.00	14.00	2684.00	1.46	2.158	2.21
Sell>	FAZ110820C	08/20/11	59.00	1.21	1210.00	14.00	-1196.00			
Cash Requirement -->							1488.00			

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->	BRCM111119	11/19/11	34.00	4.30	4300.00	14.00	4314.00	2.46	2.156	2.34
Sell>	BRCM111119	11/19/11	39.00	1.84	1840.00	14.00	-1826.00			
Cash Requirement -->							2488.00			

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->	CHK120121C	01/21/12	34.00	3.60	3600.00	14.00	3614.00	2.12	2.153	2.43
Sell>	CHK120121C	01/21/12	40.00	1.48	1480.00	14.00	-1466.00			
Cash Requirement -->							2148.00			

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->	EWZ110820C	08/20/11	64.00	3.75	3750.00	14.00	3764.00	2.09	2.151	2.26
Sell>	EWZ110820C	08/20/11	67.00	1.66	1660.00	14.00	-1646.00			
Cash Requirement -->							2118.00			

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->	DOW111217C	12/17/11	31.00	4.25	4250.00	14.00	4264.00	2.29	2.145	2.17
Sell>	DOW111217C	12/17/11	35.00	1.96	1960.00	14.00	-1946.00			
Cash Requirement -->							2318.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ111022C	10/22/11	59.00	4.60	4600.00	14.00	4614.00	2.48	2.140	2.17
Sell>	FAZ111022C	10/22/11	75.00	2.12	2120.00	14.00	-2106.00			
Cash Requirement -->							2508.00			

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->	CHK111022C	10/22/11	34.00	2.47	2470.00	14.00	2484.00	1.46	2.135	2.45
Sell>	CHK111022C	10/22/11	38.00	1.01	1010.00	14.00	-996.00			
Cash Requirement -->							1488.00			

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->	CL110820C0	08/20/11	82.50	2.64	2640.00	14.00	2654.00	1.58	2.124	2.49
Sell>	CL110820C0	08/20/11	85.00	1.06	1060.00	14.00	-1046.00			
Cash Requirement -->							1608.00			

Stock Name: Consol Energy Inc.

Stock Symbol: CNX

Stock Close: 49.52

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CNX110917C	09/17/11	48.00	3.75	3750.00	14.00	3764.00	1.99	2.124	2.13
Sell>	CNX110917C	09/17/11	52.50	1.76	1760.00	14.00	-1746.00			
Cash Requirement -->							2018.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	50.00	5.80	5800.00	14.00	5814.00	2.45	2.122	1.73
Sell>	FAZ110917C	09/17/11	57.00	3.35	3350.00	14.00	-3336.00			
Cash Requirement -->							2478.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	56.00	3.75	3750.00	14.00	3764.00	2.04	2.120	2.19
Sell>	FAZ110917C	09/17/11	67.00	1.71	1710.00	14.00	-1696.00			
Cash Requirement -->							2068.00			

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->	BRCM110917	09/17/11	35.00	2.48	2480.00	14.00	2494.00	1.46	2.115	2.43
Sell>	BRCM110917	09/17/11	38.00	1.02	1020.00	14.00	-1006.00			
Cash Requirement -->							1488.00			

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->	ABX111022C	10/22/11	48.00	3.40	3400.00	14.00	3414.00	1.96	2.112	2.36
Sell>	ABX111022C	10/22/11	52.50	1.44	1440.00	14.00	-1426.00			
Cash Requirement -->							1988.00			

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->	ABX110917C	09/17/11	47.00	3.30	3300.00	14.00	3314.00	1.69	2.106	2.05
Sell>	ABX110917C	09/17/11	50.00	1.61	1610.00	14.00	-1596.00			
Cash Requirement -->							1718.00			

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->	FAS120121C	01/21/12	21.67	3.70	3700.00	14.00	3714.00	2.22	2.104	2.50
Sell>	FAS120121C	01/21/12	28.33	1.48	1480.00	14.00	-1466.00			
Cash Requirement -->							2248.00			

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->	ANR110820C	08/20/11	39.00	2.50	2500.00	14.00	2514.00	1.45	2.092	2.38
Sell>	ANR110820C	08/20/11	42.00	1.05	1050.00	14.00	-1036.00			
Cash Requirement -->							1478.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	52.00	5.00	5000.00	14.00	5014.00	2.29	2.089	1.85
Sell>	FAZ110917C	09/17/11	60.00	2.71	2710.00	14.00	-2696.00			
Cash Requirement -->							2318.00			

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->	ACI111022C	10/22/11	23.00	2.38	2380.00	14.00	2394.00	1.34	2.083	2.29
Sell>	ACI111022C	10/22/11	26.00	1.04	1040.00	14.00	-1026.00			
Cash Requirement -->							1368.00			

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->	BP120121C0	01/21/12	41.00	4.55	4550.00	14.00	4564.00	2.45	2.083	2.17
Sell>	BP120121C0	01/21/12	46.00	2.10	2100.00	14.00	-2086.00			
Cash Requirement -->							2478.00			

Stock Name: N/A

Stock Symbol: FTNT

Stock Close: 21.08

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FTNT111217	12/17/11	20.00	3.70	3700.00	14.00	3714.00	2.15	2.082	2.39
Sell>	FTNT111217	12/17/11	25.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							2178.00			

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->	CHK120121C	01/21/12	32.00	4.70	4700.00	14.00	4714.00	2.39	2.070	2.03
Sell>	CHK120121C	01/21/12	37.00	2.31	2310.00	14.00	-2296.00			
Cash Requirement -->							2418.00			

Stock Name: Consol Energy Inc.

Stock Symbol: CNX

Stock Close: 49.52

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CNX110917C	09/17/11	50.00	2.73	2730.00	14.00	2744.00	1.58	2.068	2.37
Sell>	CNX110917C	09/17/11	55.00	1.15	1150.00	14.00	-1136.00			
Cash Requirement -->							1608.00			

Stock Name: Cree Inc.

Stock Symbol: CREE

Stock Close: 33.01

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CREE110917	09/17/11	32.50	3.40	3400.00	14.00	3414.00	1.91	2.068	2.28
Sell>	CREE110917	09/17/11	37.50	1.49	1490.00	14.00	-1476.00			
Cash Requirement -->							1938.00			

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->	FCX110820C	08/20/11	49.50	2.33	2330.00	14.00	2344.00	1.24	2.066	2.14
Sell>	FCX110820C	08/20/11	52.00	1.09	1090.00	14.00	-1076.00			
Cash Requirement -->							1268.00			

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->	COF110820C	08/20/11	44.00	2.60	2600.00	14.00	2614.00	1.32	2.065	2.03
Sell>	COF110820C	08/20/11	46.00	1.28	1280.00	14.00	-1266.00			
Cash Requirement -->							1348.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	52.00	3.05	3050.00	14.00	3064.00	1.49	2.064	1.96
Sell>	FAZ110820C	08/20/11	57.00	1.56	1560.00	14.00	-1546.00			
Cash Requirement -->							1518.00			

Stock Name: Market Vectors ETF Tr Gold Miner ET

Stock Symbol: GDJ

Stock Close: 59.20

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GDJ110917C	09/17/11	57.00	3.95	3950.00	14.00	3964.00	2.14	2.064	2.18
Sell>	GDJ110917C	09/17/11	61.00	1.81	1810.00	14.00	-1796.00			
Cash Requirement -->							2168.00			

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->	DIS111022C	10/22/11	36.00	2.73	2730.00	14.00	2744.00	1.62	2.063	2.46
Sell>	DIS111022C	10/22/11	39.00	1.11	1110.00	14.00	-1096.00			
Cash Requirement -->							1648.00			

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->	FAS111022C	10/22/11	19.00	4.10	4100.00	14.00	4114.00	2.12	2.059	2.07
Sell>	FAS111022C	10/22/11	23.00	1.98	1980.00	14.00	-1966.00			
Cash Requirement -->							2148.00			

Stock Name: N/A Stock Symbol: FAZ Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	50.00	3.95	3950.00	14.00	3964.00	1.67	2.059	1.73
Sell>	FAZ110820C	08/20/11	54.00	2.28	2280.00	14.00	-2266.00			
Cash Requirement -->							1698.00			

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->	FAS110917C	09/17/11	19.00	3.50	3500.00	14.00	3514.00	1.77	2.056	2.02
Sell>	FAS110917C	09/17/11	22.00	1.73	1730.00	14.00	-1716.00			
Cash Requirement -->							1798.00			

Stock Name: CROCS INC Stock Symbol: CROX Stock Close: 30.57

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CROX110917	09/17/11	29.00	2.90	2900.00	14.00	2914.00	1.60	2.050	2.23
Sell>	CROX110917	09/17/11	32.00	1.30	1300.00	14.00	-1286.00			
Cash Requirement -->							1628.00			

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->	BBY110917C	09/17/11	25.00	2.68	2680.00	14.00	2694.00	1.27	2.047	1.90
Sell>	BBY110917C	09/17/11	27.00	1.41	1410.00	14.00	-1396.00			
Cash Requirement -->							1298.00			

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->	DIS120121C	01/21/12	35.00	4.10	4100.00	14.00	4114.00	2.25	2.044	2.22
Sell>	DIS120121C	01/21/12	39.00	1.85	1850.00	14.00	-1836.00			
Cash Requirement -->							2278.00			

Stock Name: ANGLOGOLD ASHANTI LIMITED

Stock Symbol: AU

Stock Close: 43.83

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	AU110820C0	08/20/11	42.00	2.50	2500.00	14.00	2514.00	1.30	2.043	2.08
Sell>	AU110820C0	08/20/11	44.00	1.20	1200.00	14.00	-1186.00			
Cash Requirement -->							1328.00			

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->	BRCM111119	11/19/11	35.00	3.75	3750.00	14.00	3764.00	2.24	2.041	2.48
Sell>	BRCM111119	11/19/11	40.00	1.51	1510.00	14.00	-1496.00			
Cash Requirement -->							2268.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ111022C	10/22/11	58.00	4.85	4850.00	14.00	4864.00	2.44	2.041	2.01
Sell>	FAZ111022C	10/22/11	72.00	2.41	2410.00	14.00	-2396.00			
Cash Requirement -->							2468.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	54.00	4.35	4350.00	14.00	4364.00	2.14	2.039	1.97
Sell>	FAZ110917C	09/17/11	63.00	2.21	2210.00	14.00	-2196.00			
Cash Requirement -->							2168.00			

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->	FAS120121C	01/21/12	21.67	3.70	3700.00	14.00	3714.00	2.15	2.037	2.39
Sell>	FAS120121C	01/21/12	28.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							2178.00			

Stock Name: Aruba Networks, Inc.

Stock Symbol: ARUN

Stock Close: 23.42

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	ARUN110820	08/20/11	22.00	2.20	2200.00	14.00	2214.00	1.20	2.027	2.20
Sell>	ARUN110820	08/20/11	24.00	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							1228.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110820C	08/20/11	54.00	2.35	2350.00	14.00	2364.00	1.28	2.027	2.20
Sell>	FAZ110820C	08/20/11	60.00	1.07	1070.00	14.00	-1056.00			
Cash Requirement -->							1308.00			

Stock Name: N/A

Stock Symbol: FXF

Stock Close: 128.69

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FXF110917C	09/17/11	126.00	4.30	4300.00	14.00	4314.00	2.35	2.025	2.21
Sell>	FXF110917C	09/17/11	130.00	1.95	1950.00	14.00	-1936.00			
Cash Requirement -->							2378.00			

Stock Name: Market Vectors ETF Tr Gold Miner ET

Stock Symbol: GDY

Stock Close: 59.20

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	GDY110917C	09/17/11	58.00	3.30	3300.00	14.00	3314.00	1.85	2.025	2.28
Sell>	GDY110917C	09/17/11	62.00	1.45	1450.00	14.00	-1436.00			
Cash Requirement -->							1878.00			

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->	DOW111217C	12/17/11	33.00	2.98	2980.00	14.00	2994.00	1.74	2.018	2.40
Sell>	DOW111217C	12/17/11	37.00	1.24	1240.00	14.00	-1226.00			
Cash Requirement -->							1768.00			

Stock Name: Dendreon Corp.

Stock Symbol: DNDN

Stock Close: 35.84

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DNDN110820	08/20/11	34.00	3.05	3050.00	14.00	3064.00	1.77	2.017	2.38
Sell>	DNDN110820	08/20/11	37.00	1.28	1280.00	14.00	-1266.00			
Cash Requirement -->							1798.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ111022C	10/22/11	57.00	5.10	5100.00	14.00	5114.00	2.48	2.017	1.95
Sell>	FAZ111022C	10/22/11	70.00	2.62	2620.00	14.00	-2606.00			
Cash Requirement -->							2508.00			

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->	ABT120121C	01/21/12	49.00	3.00	3000.00	14.00	3014.00	1.74	2.014	2.38
Sell>	ABT120121C	01/21/12	52.50	1.26	1260.00	14.00	-1246.00			
Cash Requirement -->							1768.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ110917C	09/17/11	49.00	6.30	6300.00	14.00	6314.00	2.40	2.013	1.62
Sell>	FAZ110917C	09/17/11	55.00	3.90	3900.00	14.00	-3886.00			
Cash Requirement -->							2428.00			

Stock Name: N/A

Stock Symbol: FAZ

Stock Close: 51.75

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FAZ111022C	10/22/11	60.00	4.40	4400.00	14.00	4414.00	2.28	2.005	2.08
Sell>	FAZ111022C	10/22/11	75.00	2.12	2120.00	14.00	-2106.00			
Cash Requirement -->							2308.00			

Stock Name: 1/100 DOW JONES INDUSTRIAL AVER

Stock Symbol: DJX

Stock Close: 118.96

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	DJX110820C	08/20/11	117.00	3.10	3100.00	14.00	3114.00	1.86	2.002	2.50
Sell>	DJX110820C	08/20/11	120.00	1.24	1240.00	14.00	-1226.00			
Cash Requirement -->							1888.00			

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->	AMGN120121	01/21/12	52.50	3.65	3650.00	14.00	3664.00	2.18	2.000	2.48
Sell>	AMGN120121	01/21/12	57.50	1.47	1470.00	14.00	-1456.00			
Cash Requirement -->							2208.00			

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->	DIS120121C	01/21/12	36.00	3.45	3450.00	14.00	3464.00	1.98	2.000	2.35
Sell>	DIS120121C	01/21/12	40.00	1.47	1470.00	14.00	-1456.00			
Cash Requirement -->							2008.00			