

Stock Name: HEALTH CARE SELECT SECTOR SPDR FD

Stock Symbol: XLV

Stock Close: 32.88

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	XLV111217P	12/17/11	35.00	3.10	3100.00	14.00	3114.00	0.15	4.920	1.05
Sell>	XLV111217P	12/17/11	31.00	2.95	2950.00	14.00	-2936.00			
Cash Requirement -->							178.00			

Stock Name: Cephalon, Inc.

Stock Symbol: CEPH

Stock Close: 79.78

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CEPH111119	11/19/11	80.00	1.35	1350.00	14.00	1364.00	0.35	2.917	1.35
Sell>	CEPH111119	11/19/11	77.50	1.00	1000.00	14.00	-986.00			
Cash Requirement -->							378.00			

Stock Name: ULTRA S&P 500 PROSHS

Stock Symbol: SSO

Stock Close: 48.17

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	SSO110917P	09/17/11	52.00	5.00	5000.00	14.00	5014.00	2.28	2.475	1.84
Sell>	SSO110917P	09/17/11	48.00	2.72	2720.00	14.00	-2706.00			
Cash Requirement -->							2308.00			

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->	IYR110917P	09/17/11	60.00	3.40	3400.00	14.00	3414.00	1.68	2.439	1.98
Sell>	IYR110917P	09/17/11	57.00	1.72	1720.00	14.00	-1706.00			
Cash Requirement -->							1708.00			

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->	EWZ110917P	09/17/11	70.00	4.35	4350.00	14.00	4364.00	2.15	2.419	1.98
Sell>	EWZ110917P	09/17/11	66.00	2.20	2200.00	14.00	-2186.00			
Cash Requirement -->							2178.00			

Stock Name: Halliburton Co.

Stock Symbol: HAL

Stock Close: 53.06

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	HAL110820P	08/20/11	55.00	2.78	2780.00	14.00	2794.00	1.39	2.322	2.00
Sell>	HAL110820P	08/20/11	52.50	1.39	1390.00	14.00	-1376.00			
Cash Requirement -->							1418.00			

Stock Name: ULTRA S&P 500 PROSHS

Stock Symbol: SSO

Stock Close: 48.17

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	SSO110917P	09/17/11	51.00	4.35	4350.00	14.00	4364.00	2.01	2.313	1.86
Sell>	SSO110917P	09/17/11	47.00	2.34	2340.00	14.00	-2326.00			
Cash Requirement -->							2038.00			

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->	IWM110917P	09/17/11	81.00	5.08	5080.00	14.00	5094.00	2.28	2.286	1.81
Sell>	IWM110917P	09/17/11	77.00	2.80	2800.00	14.00	-2786.00			
Cash Requirement -->							2308.00			

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->	SPY110917P	09/17/11	129.00	5.50	5500.00	14.00	5514.00	2.73	2.222	1.99
Sell>	SPY110917P	09/17/11	123.00	2.77	2770.00	14.00	-2756.00			
Cash Requirement -->							2758.00			

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->	QQQ110930P	09/30/11	59.00	3.36	3360.00	14.00	3374.00	1.59	2.206	1.90
Sell>	QQQ110930P	09/30/11	56.00	1.77	1770.00	14.00	-1756.00			
Cash Requirement -->							1618.00			

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->	DIA110917P	09/17/11	122.00	5.35	5350.00	14.00	5364.00	2.66	2.202	1.99
Sell>	DIA110917P	09/17/11	116.75	2.69	2690.00	14.00	-2676.00			
Cash Requirement -->							2688.00			

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->	IWM110917P	09/17/11	80.00	4.41	4410.00	14.00	4424.00	2.01	2.194	1.84
Sell>	IWM110917P	09/17/11	76.00	2.40	2400.00	14.00	-2386.00			
Cash Requirement -->							2038.00			

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->	ORCL110917	09/17/11	32.00	2.50	2500.00	14.00	2514.00	1.17	2.190	1.88
Sell>	ORCL110917	09/17/11	30.00	1.33	1330.00	14.00	-1316.00			
Cash Requirement -->							1198.00			

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->	SPY110820P	08/20/11	129.00	3.98	3980.00	14.00	3994.00	1.68	2.149	1.73
Sell>	SPY110820P	08/20/11	126.00	2.30	2300.00	14.00	-2286.00			
Cash Requirement -->							1708.00			

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->	SPY110917P	09/17/11	128.00	4.92	4920.00	14.00	4934.00	2.46	2.147	2.00
Sell>	SPY110917P	09/17/11	122.00	2.46	2460.00	14.00	-2446.00			
Cash Requirement -->							2488.00			

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->	DIA110917P	09/17/11	122.00	5.35	5350.00	14.00	5364.00	2.56	2.132	1.92
Sell>	DIA110917P	09/17/11	117.00	2.79	2790.00	14.00	-2776.00			
Cash Requirement -->							2588.00			

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	23.00	1.57	1570.00	14.00	1584.00	0.11	2.126	1.08
Sell>	C1130119P0	01/19/13	5.00	1.46	1460.00	14.00	-1446.00			
Cash Requirement -->							138.00			

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->	SPY110930P	09/30/11	130.00	6.55	6550.00	14.00	6564.00	2.97	2.117	1.83
Sell>	SPY110930P	09/30/11	124.00	3.58	3580.00	14.00	-3566.00			
Cash Requirement -->							2998.00			

Stock Name: ULTRA S&P 500 PROSHS

Stock Symbol: SSO

Stock Close: 48.17

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	SSO110917P	09/17/11	50.00	3.80	3800.00	14.00	3814.00	1.81	2.114	1.91
Sell>	SSO110917P	09/17/11	46.00	1.99	1990.00	14.00	-1976.00			
Cash Requirement -->							1838.00			

Stock Name: CVS CAREMARK CORPORATION

Stock Symbol: CVS

Stock Close: 36.21

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CVS111119P	11/19/11	38.00	3.10	3100.00	14.00	3114.00	1.55	2.107	2.00
Sell>	CVS111119P	11/19/11	35.00	1.55	1550.00	14.00	-1536.00			
Cash Requirement -->							1578.00			

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->	DIA110917P	09/17/11	121.00	4.75	4750.00	14.00	4764.00	2.31	2.057	1.95
Sell>	DIA110917P	09/17/11	116.00	2.44	2440.00	14.00	-2426.00			
Cash Requirement -->							2338.00			

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->	EFA110917P	09/17/11	57.00	2.11	2110.00	14.00	2124.00	1.01	2.056	1.92
Sell>	EFA110917P	09/17/11	54.00	1.10	1100.00	14.00	-1086.00			
Cash Requirement -->							1038.00			

Stock Name: Nucor Corp. Stock Symbol: NUE Stock Close: 37.34

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	NUE110917P	09/17/11	39.00	2.49	2490.00	14.00	2504.00	1.13	2.048	1.83
Sell>	NUE110917P	09/17/11	37.00	1.36	1360.00	14.00	-1346.00			
Cash Requirement -->							1158.00			

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->	SPY110917P	09/17/11	130.00	6.11	6110.00	14.00	6124.00	2.63	2.043	1.76
Sell>	SPY110917P	09/17/11	125.00	3.48	3480.00	14.00	-3466.00			
Cash Requirement -->							2658.00			

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->	C120121P00	01/21/12	40.00	5.10	5100.00	14.00	5114.00	2.55	2.042	2.00
Sell>	C120121P00	01/21/12	35.00	2.55	2550.00	14.00	-2536.00			
Cash Requirement -->							2578.00			

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->	SPY110930P	09/30/11	129.00	5.99	5990.00	14.00	6004.00	2.75	2.030	1.85
Sell>	SPY110930P	09/30/11	123.00	3.24	3240.00	14.00	-3226.00			
Cash Requirement -->							2778.00			

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->	SPY111022P	10/22/11	128.00	6.00	6000.00	14.00	6014.00	2.74	2.025	1.84
Sell>	SPY111022P	10/22/11	121.00	3.26	3260.00	14.00	-3246.00			
Cash Requirement -->							2768.00			

Stock Name: F5 Networks Inc.

Stock Symbol: FFIV

Stock Close: 93.35

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	FFIV110820	08/20/11	97.50	6.15	6150.00	14.00	6164.00	2.95	2.023	1.92
Sell>	FFIV110820	08/20/11	92.50	3.20	3200.00	14.00	-3186.00			
Cash Requirement -->							2978.00			

Stock Name: Monsanto Co.

Stock Symbol: MON

Stock Close: 70.91

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	MON110820P	08/20/11	72.50	2.76	2760.00	14.00	2774.00	1.31	2.018	1.90
Sell>	MON110820P	08/20/11	70.00	1.45	1450.00	14.00	-1436.00			
Cash Requirement -->							1338.00			

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->	IWM111022P	10/22/11	81.00	6.07	6070.00	14.00	6084.00	2.63	2.015	1.76
Sell>	IWM111022P	10/22/11	76.00	3.44	3440.00	14.00	-3426.00			
Cash Requirement -->							2658.00			

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->	QQQ111022P	10/22/11	59.00	3.65	3650.00	14.00	3664.00	1.53	2.008	1.72
Sell>	QQQ111022P	10/22/11	56.00	2.12	2120.00	14.00	-2106.00			
Cash Requirement -->							1558.00			

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->	SPY110820P	08/20/11	128.00	3.37	3370.00	14.00	3384.00	1.45	2.007	1.76
Sell>	SPY110820P	08/20/11	125.00	1.92	1920.00	14.00	-1906.00			
Cash Requirement -->							1478.00			

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->	SPY111119P	11/19/11	126.00	5.86	5860.00	14.00	5874.00	2.92	2.005	1.99
Sell>	SPY111119P	11/19/11	117.00	2.94	2940.00	14.00	-2926.00			
Cash Requirement -->							2948.00			

Stock Name: N/A

Stock Symbol: CAVM

Stock Close: 33.50

	Option Code	Expire Month	Strike Price	Option Price	Cost	Est Comm	Total	Spread	Power Factor	Buy/Sell Ratio
Buy->	CAVM110917	09/17/11	36.00	3.70	3700.00	14.00	3714.00	1.80	2.000	1.95
Sell>	CAVM110917	09/17/11	33.00	1.90	1900.00	14.00	-1886.00			
Cash Requirement -->							1828.00			

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->	EEM111022P	10/22/11	47.00	3.05	3050.00	14.00	3064.00	1.49	2.000	1.96
Sell>	EEM111022P	10/22/11	44.00	1.56	1560.00	14.00	-1546.00			
Cash Requirement -->							1518.00			

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->	EWZ111217P	12/17/11	70.00	6.20	6200.00	14.00	6214.00	2.85	2.000	1.85
Sell>	EWZ111217P	12/17/11	64.00	3.35	3350.00	14.00	-3336.00			
Cash Requirement -->							2878.00			