

Entry Date	Open Price SPX	Exit Date	Close Price SPX	Order	Credit	Debit	P/L on Option	Result	% on Account	P/L on Account	Account
1/7/2013	1,466.47	1/14/2013	1,470.68	Put Credit Spread	2.80	2.20	0.60	Winner	1.20%	\$1,200	\$101,200
1/9/2013	1,457.15	1/14/2013	1,470.68	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$5,060	\$106,260
1/10/2013	1,461.02	1/14/2013	1,470.68	Put Credit Spread	2.50	2.10	0.40	Winner	0.80%	\$850	\$107,110
1/11/2013	1,472.12	1/14/2013	1,470.68	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$5,356	\$101,755
1/14/2013	1,472.05	1/22/2013	1,492.56	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$5,291	\$107,046
1/17/2013	1,472.63	1/22/2013	1,492.56	Call Debit Spread	5.00	2.50	2.50	Winner	5.00%	\$5,352	\$112,398
1/18/2013	1,480.95	1/22/2013	1,492.56	Put Credit Spread	2.80	0.00	2.80	Winner	5.60%	\$6,294	\$118,692
1/22/2013	1,485.98	1/28/2013	1,500.18	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$5,935	\$124,627
1/23/2013	1,492.56	1/28/2013	1,500.18	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,231	\$130,858
1/24/2013	1,494.81	1/28/2013	1,500.18	Put Credit Spread	2.50	1.10	1.40	Winner	2.80%	\$3,664	\$134,522
1/25/2013	1,494.82	1/28/2013	1,500.18	Call Debit Spread	3.70	2.60	1.10	Winner	2.20%	\$2,959	\$137,482
1/28/2013	1,502.96	2/4/2013	1,495.71	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$6,874	\$130,608
1/30/2013	1,507.84	2/4/2013	1,495.71	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$6,530	\$124,077
2/4/2013	1,513.17	2/11/2013	1,517.01	Put Credit Spread	2.50	1.20	1.30	Winner	2.60%	\$3,226	\$127,303
2/6/2013	1,511.29	2/11/2013	1,517.01	Put Credit Spread	2.50	1.40	1.10	Winner	2.20%	\$2,801	\$130,104
2/7/2013	1,512.12	2/11/2013	1,517.01	Call Debit Spread	3.40	2.60	0.80	Winner	1.60%	\$2,082	\$132,186
2/11/2013	1,517.93	2/19/2013	1,530.94	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,609	\$138,795
2/13/2013	1,519.43	2/19/2013	1,530.94	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,940	\$145,735
2/15/2013	1,521.38	2/19/2013	1,530.94	Call Debit Spread	5.00	2.40	2.60	Winner	5.20%	\$7,578	\$153,313
2/19/2013	1,519.79	2/25/2013	1,487.85	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$7,666	\$145,647
2/20/2013	1,530.94	2/25/2013	1,487.85	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$7,282	\$138,365
2/25/2013	1,515.60	3/4/2013	1,525.20	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,918	\$145,283
3/4/2013	1,518.20	3/11/2013	1,556.22	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$7,555	\$152,838
3/5/2013	1,525.20	3/11/2013	1,556.22	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$7,642	\$160,480
3/6/2013	1,539.79	3/11/2013	1,556.22	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$8,024	\$168,504
3/8/2013	1,544.26	3/11/2013	1,556.22	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$8,425	\$176,929
3/11/2013	1,551.15	3/18/2013	1,552.10	Put Credit Spread	2.50	2.30	0.20	Winner	0.40%	\$708	\$177,637
3/12/2013	1,556.22	3/18/2013	1,552.10	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$8,882	\$168,755
3/18/2013	1,560.70	3/25/2013	1,551.69	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$8,438	\$160,317
3/20/2013	1,548.34	3/25/2013	1,551.69	Put Credit Spread	2.50	2.20	0.30	Winner	0.60%	\$962	\$161,279
3/22/2013	1,545.90	3/25/2013	1,551.69	Put Credit Spread	2.90	2.50	0.40	Winner	0.80%	\$1,290	\$162,569
3/25/2013	1,556.89	4/1/2013	1,562.17	Put Credit Spread	2.50	1.80	0.70	Winner	1.40%	\$2,276	\$164,845
3/28/2013	1,562.86	4/1/2013	1,562.17	Put Credit Spread	2.50	3.10	-0.60	Loser	-1.20%	-\$1,978	\$162,867
4/1/2013	1,569.18	4/8/2013	1,563.07	Put Credit Spread	2.40	5.00	-2.60	Loser	-5.20%	-\$8,469	\$154,398
4/8/2013	1,553.26	4/15/2013	1,552.36	Put Credit Spread	2.50	2.70	-0.20	Loser	-0.40%	-\$618	\$153,780

4/9/2013	1,563.11	4/15/2013	1,552.36	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$7,689	\$146,091
4/10/2013	1,568.61	4/15/2013	1,552.36	Put Credit Spread	2.60	5.00	-2.40	Loser	-4.80%	-\$7,012	\$139,079
4/15/2013	1,588.84	4/22/2013	1,562.50	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$6,954	\$132,125
4/22/2013	1,555.25	4/29/2013	1,593.61	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,606	\$138,731
4/23/2013	1,562.50	4/29/2013	1,593.61	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,937	\$145,668
4/24/2013	1,578.78	4/29/2013	1,593.61	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$7,575	\$153,243
4/25/2013	1,578.93	4/29/2013	1,593.61	Call Debit Spread	5.00	2.50	2.50	Winner	5.00%	\$7,662	\$160,905
4/29/2013	1,582.34	5/6/2013	1,617.50	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$8,045	\$168,950
4/30/2013	1,593.58	5/6/2013	1,617.50	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$8,110	\$177,060
5/1/2013	1,597.55	5/6/2013	1,617.50	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$8,499	\$185,558
5/3/2013	1,597.60	5/6/2013	1,617.50	Call Debit Spread	5.00	2.50	2.50	Winner	5.00%	\$9,278	\$194,836
5/6/2013	1,614.40	5/13/2013	1,633.77	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$9,742	\$204,578
5/7/2013	1,617.55	5/13/2013	1,633.77	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$10,229	\$214,807
5/8/2013	1,625.95	5/13/2013	1,633.77	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$11,170	\$225,977
5/9/2013	1,632.69	5/13/2013	1,633.77	Put Credit Spread	2.50	2.10	0.40	Winner	0.80%	\$1,808	\$227,785
5/13/2013	1,632.10	5/20/2013	1,666.29	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$11,389	\$239,174
5/14/2013	1,633.75	5/20/2013	1,666.29	Call Debit Spread	5.00	2.50	2.50	Winner	5.00%	\$11,959	\$251,133
5/15/2013	1,649.13	5/20/2013	1,666.29	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$12,557	\$263,690
5/16/2013	1,658.07	5/20/2013	1,666.29	Put Credit Spread	2.50	2.20	0.30	Winner	0.60%	\$1,582	\$265,272
5/20/2013	1,665.71	5/28/2013	1,660.06	Put Credit Spread	2.50	3.00	-0.50	Loser	-1.00%	-\$2,653	\$262,619
5/21/2013	1,666.20	5/28/2013	1,660.06	Call Debit Spread	1.70	2.50	-0.80	Loser	-1.60%	-\$4,202	\$258,417
5/28/2013	1,652.63	6/3/2013	1,640.42	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$12,921	\$245,496
6/3/2013	1,631.71	6/10/2013	1,642.81	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$12,275	\$257,771
6/4/2013	1,640.73	6/10/2013	1,642.81	Put Credit Spread	2.50	2.40	0.10	Winner	0.20%	\$516	\$258,287
6/7/2013	1,625.27	6/10/2013	1,642.81	Put Credit Spread	2.60	1.30	1.30	Winner	2.60%	\$6,715	\$265,002
6/10/2013	1,644.67	6/17/2013	1,639.04	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$13,250	\$251,752
6/17/2013	1,630.64	6/24/2013	1,573.09	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$12,588	\$239,164
6/18/2013	1,639.77	6/24/2013	1,573.09	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$11,958	\$227,206
6/24/2013	1,588.77	7/1/2013	1,614.96	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$11,360	\$238,566
6/26/2013	1,592.27	7/1/2013	1,614.96	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$12,405	\$250,972
6/27/2013	1,606.44	7/1/2013	1,614.96	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$12,549	\$263,520
7/1/2013	1,609.78	7/8/2013	1,640.46	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$13,176	\$276,696
7/5/2013	1,618.65	7/8/2013	1,640.46	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$13,835	\$290,531
7/8/2013	1,634.20	7/15/2013	1,682.50	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$14,527	\$305,058
7/9/2013	1,642.89	7/15/2013	1,682.50	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$14,643	\$319,701

7/11/2013	1,657.41	7/15/2013	1,682.50	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$15,985	\$335,686
7/12/2013	1,675.26	7/15/2013	1,682.50	Put Credit Spread	2.50	2.20	0.30	Winner	0.60%	\$2,014	\$337,700
7/15/2013	1,679.59	7/22/2013	1,695.53	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$16,885	\$354,585
7/16/2013	1,682.70	7/22/2013	1,695.53	Put Credit Spread	2.60	2.50	0.10	Winner	0.20%	\$709	\$355,294
7/18/2013	1,681.05	7/22/2013	1,695.53	Call Debit Spread	2.50	2.30	0.20	Winner	0.40%	\$1,421	\$356,715
7/19/2013	1,686.15	7/22/2013	1,695.53	Put Credit Spread	2.50	2.20	0.30	Winner	0.60%	\$2,140	\$358,855
7/22/2013	1,694.41	7/29/2013	1,685.33	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$17,943	\$340,913
7/23/2013	1,696.63	7/29/2013	1,685.33	Put Credit Spread	0.00	2.50	-2.50	Loser	-5.00%	-\$17,046	\$323,867
7/29/2013	1,690.32	8/5/2013	1,707.14	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$16,193	\$340,060
8/1/2013	1,689.42	8/5/2013	1,707.14	Call Debit Spread	5.00	2.50	2.50	Winner	5.00%	\$17,003	\$357,063
8/2/2013	1,706.10	8/5/2013	1,707.14	Put Credit Spread	2.50	2.40	0.10	Winner	0.20%	\$714	\$357,778
8/5/2013	1,708.01	8/12/2013	1,689.47	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$17,889	\$339,889
8/12/2013	1,688.37	8/19/2013	1,646.06	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$16,994	\$322,894
8/13/2013	1,690.65	8/19/2013	1,646.06	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$16,145	\$306,749
8/19/2013	1,655.25	8/26/2013	1,656.78	Put Credit Spread	2.40	2.30	0.10	Winner	0.20%	\$613	\$307,363
8/23/2013	1,659.92	8/26/2013	1,656.78	Put Credit Spread	2.50	3.10	-0.60	Loser	-1.20%	-\$3,688	\$303,675
8/26/2013	1,664.29	9/3/2013	1,639.77	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$15,184	\$288,491
9/3/2013	1,635.95	9/9/2013	1,671.71	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$14,425	\$302,915
9/5/2013	1,653.28	9/9/2013	1,671.71	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$15,752	\$318,667
9/6/2013	1,657.44	9/9/2013	1,671.71	Call Debit Spread	5.00	2.50	2.50	Winner	5.00%	\$15,933	\$334,600
9/9/2013	1,656.85	9/16/2013	1,697.60	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$16,730	\$351,330
9/10/2013	1,674.32	9/16/2013	1,697.60	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$17,567	\$368,897
9/12/2013	1,689.21	9/16/2013	1,697.60	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$19,183	\$388,080
9/16/2013	1,691.70	9/23/2013	1,701.84	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$19,404	\$407,484
9/19/2013	1,727.34	9/23/2013	1,701.84	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$20,374	\$387,109
9/23/2013	1,711.44	9/30/2013	1,681.55	Put Credit Spread	2.40	5.00	-2.60	Loser	-5.20%	-\$20,130	\$366,980
9/30/2013	1,687.26	10/7/2013	1,676.12	Put Credit Spread	2.40	5.00	-2.60	Loser	-5.20%	-\$19,083	\$347,897
10/7/2013	1,687.15	10/14/2013	1,710.14	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$17,395	\$365,292
10/11/2013	1,691.09	10/14/2013	1,710.14	Call Debit Spread	5.00	2.50	2.50	Winner	5.00%	\$18,265	\$383,556
10/14/2013	1,699.86	10/21/2013	1,744.66	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$19,945	\$403,501
10/15/2013	1,709.17	10/21/2013	1,744.66	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$20,175	\$423,676
10/17/2013	1,720.17	10/21/2013	1,744.66	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$21,184	\$444,860
10/18/2013	1,736.72	10/21/2013	1,744.66	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$22,243	\$467,103
10/21/2013	1,745.20	10/28/2013	1,762.11	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$23,355	\$490,458
10/22/2013	1,746.48	10/28/2013	1,762.11	Call Debit Spread	5.00	2.60	2.40	Winner	4.80%	\$23,542	\$514,000

10/24/2013	1,747.48	10/28/2013	1,762.11	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$25,700	\$539,700
10/25/2013	1,756.01	10/28/2013	1,762.11	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$26,985	\$566,685
10/28/2013	1,759.42	11/4/2013	1,767.93	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$28,334	\$595,019
10/29/2013	1,762.93	11/4/2013	1,767.93	Put Credit Spread	2.60	2.10	0.50	Loser	1.00%	\$5,950	\$600,970
10/30/2013	1,772.27	11/4/2013	1,767.93	Put Credit Spread	2.35	5.00	-2.65	Loser	-5.30%	-\$31,851	\$569,118
11/4/2013	1,763.40	11/11/2013	1,771.89	Put Credit Spread	2.50	2.30	0.20	Winner	0.40%	\$2,276	\$571,395
11/6/2013	1,765.00	11/11/2013	1,771.89	Put Credit Spread	2.60	2.50	0.10	Winner	0.20%	\$1,143	\$572,537
11/7/2013	1,770.74	11/11/2013	1,771.89	Put Credit Spread	2.40	2.30	0.10	Loser	0.20%	\$1,145	\$573,682
11/11/2013	1,769.96	11/18/2013	1,791.53	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$28,684	\$602,367
11/14/2013	1,782.75	11/18/2013	1,791.53	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$31,323	\$633,690
11/15/2013	1,790.66	11/18/2013	1,791.53	Put Credit Spread	2.50	2.40	0.10	Winner	0.20%	\$1,267	\$634,957
11/18/2013	1,798.82	11/25/2013	1,802.48	Put Credit Spread	2.50	2.30	0.20	Winner	0.40%	\$2,540	\$637,497
11/25/2013	1,806.33	12/2/2013	1,800.90	Put Credit Spread	2.40	5.00	-2.60	Loser	-5.20%	-\$33,150	\$604,347
11/29/2013	1,808.69	12/2/2013	1,800.90	Call Debit Spread	0.00	2.40	-2.40	Loser	-4.80%	-\$29,009	\$575,338
12/2/2013	1,806.55	12/9/2013	1,808.37	Put Credit Spread	2.50	2.40	0.10	Winner	0.20%	\$1,151	\$576,489
12/9/2013	1,806.21	12/16/2013	1,786.54	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$28,824	\$547,665
12/16/2013	1,777.48	12/23/2013	1,827.99	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$27,383	\$575,048
12/17/2013	1,786.47	12/23/2013	1,827.99	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$29,902	\$604,950
12/19/2013	1,809.00	12/23/2013	1,827.99	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$30,248	\$635,198
								89W/35L			535% ROA