

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
1/6/2014	1,832.31	1/13/2014	1,819.20	Put Credit Spread	2.50	3.40	-0.90	Loser	-1.80%	-\$1,800	\$98,200
1/9/2014	1,839.00	1/13/2014	1,819.20	Put Credit Spread	2.50	4.10	-1.60	Loser	-3.20%	-\$3,142	\$95,058
1/13/2014	1,841.26	1/21/2014	1,843.80	Put Credit Spread	2.50	2.00	0.50	Winner	1.00%	\$951	\$96,008
1/15/2014	1,840.52	1/21/2014	1,843.80	Put Credit Spread	2.50	2.10	0.40	Winner	0.80%	\$768	\$96,776
1/16/2014	1,847.99	1/21/2014	1,843.80	Put Credit Spread	2.60	3.70	-1.10	Loser	-2.20%	-\$2,129	\$94,647
1/21/2014	1,841.05	1/27/2014	1,781.56	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$4,732	\$89,915
1/27/2014	1,791.03	2/3/2014	1,741.89	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$4,496	\$85,419
2/3/2014	1,782.68	2/10/2014	1,799.84	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$4,271	\$89,690
2/7/2014	1,776.01	2/10/2014	1,799.84	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$4,664	\$94,354
2/10/2014	1,796.20	2/18/2014	1,840.76	Put Credit Spread	2.35	0.00	2.35	Winner	4.70%	\$4,435	\$98,789
2/11/2014	1,800.45	2/18/2014	1,840.76	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$4,939	\$103,728
2/12/2014	1,820.12	2/18/2014	1,840.76	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$5,186	\$108,914
2/14/2014	1,828.46	2/18/2014	1,840.76	Put Credit Spread	2.40	2.10	0.30	Winner	0.60%	\$653	\$109,568
2/18/2014	1,839.03	2/24/2014	1,847.61	Put Credit Spread	2.50	2.60	-0.10	Loser	-0.20%	-\$219	\$109,349
2/21/2014	1,841.07	2/24/2014	1,847.61	Put Credit Spread	2.60	3.30	-0.70	Loser	-1.40%	-\$1,531	\$107,818
2/24/2014	1,836.78	3/3/2014	1,845.73	Put Credit Spread	2.50	2.70	-0.20	Loser	-0.40%	-\$431	\$107,387
2/25/2014	1,847.66	3/3/2014	1,845.73	Put Credit Spread	2.50	3.10	-0.60	Loser	-1.20%	-\$1,289	\$106,098
3/3/2014	1,857.68	3/10/2014	1,877.17	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$5,093	\$111,191
3/4/2014	1,849.23	3/10/2014	1,877.17	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$5,560	\$116,750
3/5/2014	1,874.05	3/10/2014	1,877.17	Put Credit Spread	2.50	2.30	0.20	Winner	0.40%	\$467	\$117,217
3/6/2014	1,874.18	3/10/2014	1,877.17	Put Credit Spread	2.50	3.20	-0.70	Loser	-1.40%	-\$1,641	\$115,576
3/7/2014	1,878.52	3/10/2014	1,877.17	Put Credit Spread	2.60	3.30	-0.70	Loser	-1.40%	-\$1,618	\$113,958
3/10/2014	1,877.86	3/17/2014	1,858.83	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$5,698	\$108,260
3/11/2014	1,878.26	3/17/2014	1,858.83	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$5,413	\$102,847
3/17/2014	1,842.81	3/24/2014	1,857.44	Put Credit Spread	2.50	1.30	1.20	Winner	2.40%	\$2,468	\$105,315
3/18/2014	1,858.92	3/24/2014	1,857.44	Put Credit Spread	2.50	2.80	-0.30	Loser	-0.60%	-\$632	\$104,684
3/24/2014	1,867.67	3/31/2014	1,872.34	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$5,444	\$110,127
3/26/2014	1,867.09	3/31/2014	1,872.34	Put Credit Spread	2.50	3.20	-0.70	Loser	-1.40%	-\$1,542	\$108,585
3/31/2014	1,859.16	4/7/2014	1,845.04	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$5,429	\$103,156
4/1/2014	1,873.96	4/7/2014	1,845.04	Put Credit Spread	2.40	5.00	-2.60	Loser	-5.20%	-\$5,364	\$97,792
4/7/2014	1,863.92	4/14/2014	1,830.61	Put Credit Spread	2.40	5.00	-2.60	Loser	-5.20%	-\$5,085	\$92,707
4/10/2014	1,872.28	4/14/2014	1,830.61	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$4,635	\$88,071
4/14/2014	1,818.18	4/21/2014	1,871.89	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$4,404	\$92,475
4/15/2014	1,831.45	4/21/2014	1,871.89	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$4,624	\$97,099
4/16/2014	1,846.01	4/21/2014	1,871.89	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$5,049	\$102,148

4/17/2014	1,861.73	4/21/2014	1,871.89	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$5,107	\$107,255
4/21/2014	1,865.79	4/28/2014	1,869.43	Put Credit Spread	2.50	3.70	-1.20	Winner	-2.40%	-\$2,574	\$104,681
4/22/2014	1,872.57	4/28/2014	1,869.43	Put Credit Spread	2.50	3.00	-0.50	Loser	-1.00%	-\$1,047	\$103,634
4/23/2014	1,879.32	4/28/2014	1,869.43	Call Debit Spread	2.50	2.80	-0.30	Loser	-0.60%	-\$622	\$103,013
4/28/2014	1,865.00	5/5/2014	1,884.66	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$5,357	\$108,369
4/29/2014	1,870.78	5/5/2014	1,884.66	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$5,418	\$113,788
5/1/2014	1,884.39	5/5/2014	1,884.66	Put Credit Spread	2.60	2.40	0.20	Winner	0.40%	\$455	\$114,243
5/2/2014	1,885.30	5/5/2014	1,884.66	Call Debit Spread	2.50	2.45	0.05	Winner	0.10%	\$114	\$114,357
5/5/2014	1,879.45	5/12/2014	1,896.65	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$5,718	\$120,075
5/6/2014	1,883.69	5/12/2014	1,896.65	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$5,764	\$125,838
5/8/2014	1,877.39	5/12/2014	1,896.65	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,292	\$132,130
5/12/2014	1,880.03	5/19/2014	1,885.08	Put Credit Spread	2.50	1.10	1.40	Winner	2.80%	\$3,700	\$135,830
5/13/2014	1,896.75	5/19/2014	1,885.08	Put Credit Spread	2.60	5.00	-2.40	Loser	-4.80%	-\$6,520	\$129,310
5/19/2014	1,876.66	5/27/2014	1,911.91	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,466	\$135,776
5/20/2014	1,884.88	5/27/2014	1,911.91	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$6,789	\$142,565
5/22/2014	1,888.19	5/27/2014	1,911.91	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$7,128	\$149,693
5/23/2014	1,893.32	5/27/2014	1,911.91	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$7,485	\$157,177
5/27/2014	1,902.01	6/2/2014	1,924.97	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$8,173	\$165,351
5/28/2014	1,911.77	6/2/2014	1,924.97	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$8,268	\$173,618
5/30/2014	1,920.33	6/2/2014	1,924.97	Put Credit Spread	2.50	1.70	0.80	Winner	1.60%	\$2,778	\$176,396
6/2/2014	1,923.87	6/9/2014	1,951.27	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$9,173	\$185,569
6/5/2014	1,928.52	6/9/2014	1,951.27	Put Credit Spread	2.35	0.00	2.35	Winner	4.70%	\$8,722	\$194,290
6/6/2014	1,942.41	6/9/2014	1,951.27	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$9,715	\$204,005
6/9/2014	1,948.97	6/16/2014	1,937.78	Put Credit Spread	2.50	3.20	-0.70	Loser	-1.40%	-\$2,856	\$201,149
6/16/2014	1,934.84	6/23/2014	1,962.61	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$9,655	\$210,804
6/17/2014	1,937.15	6/23/2014	1,962.61	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$10,540	\$221,344
6/18/2014	1,942.73	6/23/2014	1,962.61	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$11,510	\$232,854
6/19/2014	1,957.50	6/23/2014	1,962.61	Put Credit Spread	2.50	4.25	-1.75	Loser	-3.50%	-\$8,150	\$224,704
6/23/2014	1,962.92	6/30/2014	1,960.23	Put Credit Spread	2.50	4.55	-2.05	Loser	-4.10%	-\$9,213	\$215,491
6/30/2014	1,960.79	7/7/2014	1,977.65	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$10,344	\$225,835
7/1/2014	1,962.29	7/7/2014	1,977.65	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$10,840	\$236,675
7/2/2014	1,973.06	7/7/2014	1,977.65	Put Credit Spread	2.50	1.60	0.90	Winner	1.80%	\$4,260	\$240,935
7/3/2014	1,975.88	7/7/2014	1,977.65	Call Debit Spread	2.50	2.80	-0.30	Loser	-0.60%	-\$1,446	\$239,489
7/7/2014	1,984.22	7/14/2014	1,977.10	Put Credit Spread	2.50	3.40	-0.90	Loser	-1.80%	-\$4,311	\$235,179
7/14/2014	1,969.86	7/21/2014	1,973.63	Put Credit Spread	2.60	4.10	-1.50	Loser	-3.00%	-\$7,055	\$228,123

7/15/2014	1,977.36	7/21/2014	1,973.63	Put Credit Spread	2.50	3.50	-1.00	Loser	-2.00%	-\$4,562	\$223,561
7/21/2014	1,976.93	7/28/2014	1,978.91	Call Debit Spread	2.50	2.10	0.40	Winner	0.80%	\$1,788	\$225,349
7/23/2014	1,985.32	7/28/2014	1,978.91	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$11,267	\$214,082
7/28/2014	1,978.25	8/4/2014	1,938.99	Put Credit Spread	2.60	5.00	-2.40	Loser	-4.80%	-\$10,276	\$203,806
7/29/2014	1,980.03	8/4/2014	1,938.99	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$10,190	\$193,616
8/4/2014	1,926.62	8/11/2014	1,936.92	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$9,681	\$203,296
8/5/2014	1,936.34	8/11/2014	1,936.92	Put Credit Spread	2.40	2.00	0.40	Winner	0.80%	\$1,626	\$204,923
8/7/2014	1,923.03	8/11/2014	1,936.92	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$9,836	\$214,759
8/11/2014	1,933.43	8/18/2014	1,971.74	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$10,738	\$225,497
8/13/2014	1,935.60	8/18/2014	1,971.74	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$11,275	\$236,772
8/14/2014	1,947.41	8/18/2014	1,971.74	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$11,839	\$248,610
8/15/2014	1,958.87	8/18/2014	1,971.74	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$12,928	\$261,538
8/18/2014	1,958.36	8/25/2014	1,997.92	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$13,077	\$274,615
8/19/2014	1,972.73	8/25/2014	1,997.92	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$13,731	\$288,346
8/20/2014	1,980.46	8/25/2014	1,997.92	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$14,417	\$302,763
8/21/2014	1,986.82	8/25/2014	1,997.92	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$15,138	\$317,901
8/22/2014	1,992.60	8/25/2014	1,997.92	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$15,895	\$333,796
8/25/2014	1,991.74	9/2/2014	2,002.28	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$16,690	\$350,486
8/26/2014	1,998.59	9/2/2014	2,002.28	Put Credit Spread	2.50	1.90	0.60	Winner	1.20%	\$4,206	\$354,692
8/27/2014	2,000.54	9/2/2014	2,002.28	Put Credit Spread	2.60	2.30	0.30	Winner	0.60%	\$2,128	\$356,820
8/29/2014	1,998.45	9/2/2014	2,002.28	Call Debit Spread	2.50	2.20	0.30	Winner	0.60%	\$2,141	\$358,961
9/2/2014	2,004.07	9/8/2014	2,001.54	Put Credit Spread	2.50	4.10	-1.60	Loser	-3.20%	-\$11,487	\$347,474
9/8/2014	2,007.17	9/15/2014	1,984.13	Put Credit Spread	2.60	5.00	-2.40	Loser	-4.80%	-\$16,679	\$330,796
9/15/2014	1,986.04	9/22/2014	1,994.29	Put Credit Spread	2.35	4.30	-1.95	Loser	-3.90%	-\$12,901	\$317,895
9/17/2014	1,999.30	9/22/2014	1,994.29	Put Credit Spread	2.50	3.70	-1.20	Loser	-2.40%	-\$7,629	\$310,265
9/22/2014	2,009.08	9/29/2014	1,977.80	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$15,513	\$294,752
9/29/2014	1,978.96	10/6/2014	1,964.82	Put Credit Spread	2.40	5.00	-2.60	Loser	-5.20%	-\$15,327	\$279,425
10/6/2014	1,970.01	10/13/2014	1,874.74	Put Credit Spread	2.60	5.00	-2.40	Loser	-4.80%	-\$13,412	\$266,012
10/13/2014	1,905.65	10/20/2014	1,904.01	Put Credit Spread	2.50	2.60	-0.10	Loser	-0.20%	-\$532	\$265,480
10/20/2014	1,885.62	10/27/2014	1,961.63	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$13,274	\$278,754
10/21/2014	1,909.38	10/27/2014	1,961.63	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$13,380	\$292,135
10/22/2014	1,941.29	10/27/2014	1,961.63	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$14,022	\$306,157
10/24/2014	1,951.59	10/27/2014	1,961.63	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$15,308	\$321,465
10/27/2014	1,962.97	11/3/2014	2,017.81	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$16,073	\$337,538
10/28/2014	1,964.14	11/3/2014	2,017.81	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$17,552	\$355,090

10/29/2014	1,983.29	11/3/2014	2,017.81	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$17,755	\$372,845
10/31/2014	2,001.20	11/3/2014	2,017.81	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$18,642	\$391,487
11/3/2014	2,018.21	11/10/2014	2,038.26	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$19,574	\$411,061
11/5/2014	2,015.29	11/10/2014	2,038.26	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$20,553	\$431,614
11/7/2014	2,032.36	11/10/2014	2,038.26	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$22,444	\$454,058
11/10/2014	2,032.01	11/17/2014	2,041.32	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$22,703	\$476,761
11/11/2014	2,038.20	11/17/2014	2,041.32	Put Credit Spread	2.50	1.40	1.10	Winner	2.20%	\$10,489	\$487,250
11/13/2014	2,039.21	11/17/2014	2,041.32	Put Credit Spread	2.40	1.20	1.20	Winner	2.40%	\$11,694	\$498,944
11/17/2014	2,038.29	11/24/2014	2,069.41	Put Credit Spread	2.40	0.00	2.40	Winner	4.80%	\$23,949	\$522,893
11/18/2014	2,041.48	11/24/2014	2,069.41	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$26,145	\$549,038
11/19/2014	2,051.16	11/24/2014	2,069.41	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$27,452	\$576,490
11/21/2014	2,057.46	11/24/2014	2,069.41	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$28,824	\$547,665
11/24/2014	2,065.07	12/1/2014	2,053.44	Put Credit Spread	2.60	5.00	-2.40	Loser	-4.80%	-\$26,288	\$521,377
11/25/2014	2,070.15	12/1/2014	2,053.44	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$26,069	\$495,308
12/1/2014	2,065.78	12/8/2014	2,060.31	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$24,765	\$470,543
12/3/2014	2,067.45	12/8/2014	2,060.31	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$23,527	\$447,016
12/4/2014	2,073.64	12/8/2014	2,060.31	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$22,351	\$424,665
12/8/2014	2,074.84	12/15/2014	1,989.63	Put Credit Spread	2.50	5.00	-2.50	Loser	-5.00%	-\$21,233	\$403,432
12/15/2014	2,005.03	12/22/2014	2,078.54	Put Credit Spread	2.60	0.00	2.60	Winner	5.20%	\$20,978	\$424,410
12/18/2014	2,018.98	12/22/2014	2,078.54	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$21,221	\$445,631
12/19/2014	2,061.04	12/22/2014	2,078.54	Put Credit Spread	2.50	0.00	2.50	Winner	5.00%	\$22,282	\$467,912
								<b>79W/47L</b>			<b>367% ROA</b>