

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
1/4/2016	2,038.20	1/11/2016	1,923.67	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$5,000	\$95,000
1/5/2016	2,013.78	1/11/2016	1,923.67	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$4,750	\$90,250
1/11/2016	1,926.12	1/19/2016	1,881.33	Put Credit Spread	2.40	5.00	-\$2.60	Loser	-5.20%	-\$4,693	\$85,557
1/12/2016	1,927.83	1/19/2016	1,881.33	Call Debit Spread	0.00	2.50	-\$2.50	Loser	-5.00%	-\$4,278	\$81,279
1/19/2016	1,888.66	1/25/2016	1,877.08	Put Credit Spread	2.60	3.20	-\$0.60	Loser	-1.20%	-\$975	\$80,304
1/25/2016	1,906.28	2/1/2016	1,939.38	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$4,015	\$84,319
1/28/2016	1,885.22	2/1/2016	1,939.38	Put Credit Spread	2.80	0.00	\$2.80	Winner	5.60%	\$4,722	\$89,041
1/29/2016	1,894.00	2/1/2016	1,939.38	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$4,452	\$93,493
2/1/2016	1,936.94	2/8/2016	1,853.44	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$4,675	\$88,818
2/8/2016	1,873.25	2/16/2016	1,895.58	Put Credit Spread	2.40	0.00	\$2.40	Winner	4.80%	\$4,263	\$93,082
2/10/2016	1,857.10	2/16/2016	1,895.58	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$4,654	\$97,736
2/16/2016	1,871.44	2/22/2016	1,945.50	Put Credit Spread	2.60	0.00	\$2.60	Winner	5.20%	\$5,082	\$102,818
2/17/2016	1,898.80	2/22/2016	1,945.50	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$5,141	\$107,959
2/18/2016	1,927.57	2/22/2016	1,945.50	Put Credit Spread	2.80	0.00	\$2.80	Winner	5.60%	\$6,046	\$114,004
2/22/2016	1,924.44	2/29/2016	1,932.23	Put Credit Spread	2.50	2.30	\$0.20	Winner	0.40%	\$456	\$114,460
2/23/2016	1,942.38	2/29/2016	1,932.23	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$5,723	\$108,737
2/26/2016	1,954.95	2/29/2016	1,932.23	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$5,437	\$103,301
2/29/2016	1,947.13	3/7/2016	2,001.76	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$5,165	\$108,466
3/2/2016	1,976.60	3/7/2016	2,001.76	Put Credit Spread	2.60	0.00	\$2.60	Winner	5.20%	\$5,640	\$114,106
3/3/2016	1,985.60	3/7/2016	2,001.76	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$5,705	\$119,811
3/4/2016	1,994.01	3/7/2016	2,001.76	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$5,991	\$125,802
3/7/2016	1,996.11	3/14/2016	2,019.64	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$6,290	\$132,092
3/9/2016	1,981.44	3/14/2016	2,019.64	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$6,605	\$138,696
3/10/2016	1,990.97	3/14/2016	2,019.64	Put Credit Spread	2.40	0.00	\$2.40	Winner	4.80%	\$6,657	\$145,354
3/11/2016	1,994.71	3/14/2016	2,019.64	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$7,268	\$152,621
3/14/2016	2,019.27	3/21/2016	2,051.60	Put Credit Spread	2.60	0.00	\$2.60	Winner	5.20%	\$7,936	\$160,558
3/17/2016	2,026.90	3/21/2016	2,051.60	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$8,028	\$168,586
3/18/2016	2,041.16	3/21/2016	2,051.60	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$8,429	\$177,015
3/21/2016	2,047.88	3/28/2016	2,037.05	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$8,851	\$168,164
3/23/2016	2,048.55	3/28/2016	2,037.05	Call Debit Spread	0.00	2.50	-\$2.50	Loser	-5.00%	-\$8,408	\$159,756
3/28/2016	2,037.89	4/4/2016	2,066.13	Put Credit Spread	2.40	0.00	\$2.40	Winner	4.80%	\$7,668	\$167,424
3/30/2016	2,058.27	4/4/2016	2,066.13	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$8,371	\$159,053
4/4/2016	2,073.19	4/11/2016	2,041.99	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$7,953	\$151,100
4/11/2016	2,050.23	4/18/2016	2,094.34	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$7,555	\$158,655
4/13/2016	2,065.92	4/18/2016	2,094.34	Put Credit Spread	2.60	0.00	\$2.60	Winner	5.20%	\$8,250	\$166,905

4/14/2016	2,082.89	4/18/2016	2,094.34	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$8,345	\$175,251
4/18/2016	2,078.83	4/25/2016	2,087.79	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$8,763	\$184,013
4/19/2016	2,096.05	4/25/2016	2,087.79	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$9,201	\$174,813
4/20/2016	2,101.52	4/25/2016	2,087.79	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$8,741	\$166,072
4/21/2016	2,102.09	4/25/2016	2,087.79	Call Debit Spread	0.00	2.50	-\$2.50	Loser	-5.00%	-\$8,304	\$157,768
4/25/2016	2,089.37	5/2/2016	2,081.43	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$7,888	\$149,880
4/26/2016	2,089.84	5/2/2016	2,081.43	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$7,494	\$142,386
5/2/2016	2,067.17	5/9/2016	2,058.69	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$7,119	\$135,267
5/9/2016	2,057.55	5/16/2016	2,066.66	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$6,763	\$142,030
5/10/2016	2,062.63	5/16/2016	2,066.66	Put Credit Spread	2.50	2.10	\$0.40	Winner	0.80%	\$1,136	\$143,166
5/11/2016	2,083.29	5/16/2016	2,066.66	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$7,158	\$136,008
5/16/2016	2,046.53	5/23/2016	2,048.04	Put Credit Spread	2.40	2.00	\$0.40	Winner	0.80%	\$1,088	\$137,096
5/17/2016	2,065.04	5/23/2016	2,048.04	Put Credit Spread	2.50	3.40	-\$0.90	Loser	-1.80%	-\$2,468	\$134,628
5/23/2016	2,052.23	5/31/2016	2,096.96	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$6,731	\$141,360
5/24/2016	2,052.65	5/31/2016	2,096.96	Call Debit Spread	5.00	2.50	\$2.50	Winner	5.00%	\$7,068	\$148,428
5/25/2016	2,078.93	5/31/2016	2,096.96	Put Credit Spread	2.60	0.00	\$2.60	Winner	5.20%	\$7,718	\$156,146
5/26/2016	2,091.44	5/31/2016	2,096.96	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$7,807	\$163,953
5/27/2016	2,090.06	5/31/2016	2,096.96	Call Debit Spread	5.00	2.40	\$2.60	Winner	5.20%	\$8,526	\$172,479
5/31/2016	2,100.13	6/6/2016	2,109.41	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$8,624	\$181,103
6/6/2016	2,100.83	6/13/2016	2,079.06	Put Credit Spread	2.60	5.00	-\$2.40	Loser	-4.80%	-\$8,693	\$172,410
6/7/2016	2,110.18	6/13/2016	2,079.06	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$8,620	\$163,789
6/13/2016	2,091.75	6/20/2016	2,083.25	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$8,189	\$155,600
6/20/2016	2,075.58	6/27/2016	2,000.54	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$7,780	\$147,820
6/23/2016	2,092.80	6/27/2016	2,000.54	Put Credit Spread	2.40	5.00	-\$2.60	Loser	-5.20%	-\$7,687	\$140,133
6/27/2016	2,031.45	7/5/2016	2,088.55	Put Credit Spread	2.40	0.00	\$2.40	Winner	4.80%	\$6,726	\$146,860
6/29/2016	2,042.69	7/5/2016	2,088.55	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$7,343	\$154,203
6/30/2016	2,073.17	7/5/2016	2,088.55	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$7,710	\$161,913
7/1/2016	2,099.34	7/5/2016	2,088.55	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$8,096	\$153,817
7/5/2016	2,095.05	7/11/2016	2,137.16	Put Credit Spread	2.60	0.00	\$2.60	Winner	5.20%	\$7,998	\$161,816
7/7/2016	2,100.42	7/11/2016	2,137.16	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$8,091	\$169,906
7/8/2016	2,106.97	7/11/2016	2,137.16	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$8,495	\$178,402
7/11/2016	2,131.72	7/18/2016	2,166.89	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$8,920	\$187,322
7/12/2016	2,139.50	7/18/2016	2,166.89	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$9,366	\$196,688
7/13/2016	2,153.81	7/18/2016	2,166.89	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$9,834	\$206,522
7/14/2016	2,157.88	7/18/2016	2,166.89	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$10,326	\$216,848

7/15/2016	2,165.13	7/18/2016	2,166.89	Put Credit Spread	2.60	2.40	\$0.20	Winner	0.40%	\$867	\$217,716
7/18/2016	2,162.04	7/25/2016	2,168.48	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$10,886	\$228,601
7/20/2016	2,166.10	7/25/2016	2,168.48	Put Credit Spread	2.50	2.10	\$0.40	Winner	0.80%	\$1,829	\$230,430
7/21/2016	2,172.91	7/25/2016	2,168.48	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$11,522	\$218,909
7/25/2016	2,173.71	8/1/2016	2,170.84	Put Credit Spread	2.60	5.00	-\$2.40	Loser	-4.80%	-\$10,508	\$208,401
7/27/2016	2,169.81	8/1/2016	2,170.84	Put Credit Spread	2.50	2.30	\$0.20	Winner	0.40%	\$834	\$209,235
8/1/2016	2,173.15	8/8/2016	2,180.89	Put Credit Spread	2.35	0.00	\$2.35	Winner	4.70%	\$9,834	\$219,069
8/5/2016	2,168.79	8/8/2016	2,180.89	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$10,953	\$230,022
8/8/2016	2,183.76	8/15/2016	2,190.15	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$11,501	\$241,523
8/15/2016	2,186.08	8/22/2016	2,182.64	Put Credit Spread	2.40	5.00	-\$2.60	Loser	-5.20%	-\$12,559	\$228,964
8/22/2016	2,181.58	8/29/2016	2,180.38	Put Credit Spread	2.50	3.10	-\$0.60	Loser	-1.20%	-\$2,748	\$226,217
8/23/2016	2,187.81	8/29/2016	2,180.38	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$11,311	\$214,906
8/29/2016	2,170.19	9/6/2016	2,186.48	Put Credit Spread	2.40	0.00	\$2.40	Winner	4.80%	\$10,315	\$225,221
8/30/2016	2,179.45	9/6/2016	2,186.48	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$11,261	\$236,482
9/2/2016	2,177.49	9/6/2016	2,186.48	Put Credit Spread	2.60	0.00	\$2.60	Winner	5.20%	\$12,297	\$248,779
9/6/2016	2,181.61	9/12/2016	2,159.04	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$12,439	\$236,340
9/7/2016	2,185.17	9/12/2016	2,159.04	Put Credit Spread	2.80	5.00	-\$2.20	Loser	-4.40%	-\$10,399	\$225,941
9/12/2016	2,120.86	9/19/2016	2,139.12	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$11,297	\$237,238
9/13/2016	2,150.47	9/19/2016	2,139.12	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$11,862	\$225,377
9/16/2016	2,146.48	9/19/2016	2,139.12	Put Credit Spread	2.40	5.00	-\$2.60	Loser	-5.20%	-\$11,720	\$213,657
9/19/2016	2,143.99	9/26/2016	2,146.10	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$10,683	\$224,340
9/20/2016	2,145.94	9/26/2016	2,146.10	Put Credit Spread	2.60	2.30	\$0.30	Winner	0.60%	\$1,346	\$225,686
9/22/2016	2,170.94	9/26/2016	2,146.10	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$11,284	\$214,402
9/26/2016	2,158.54	10/3/2016	2,161.20	Put Credit Spread	2.80	0.00	\$2.80	Winner	5.60%	\$12,006	\$226,408
9/28/2016	2,161.85	10/3/2016	2,161.20	Put Credit Spread	2.50	3.10	-\$0.60	Loser	-1.20%	-\$2,717	\$223,691
9/29/2016	2,168.90	10/3/2016	2,161.20	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$11,185	\$212,507
10/3/2016	2,164.33	10/10/2016	2,163.66	Put Credit Spread	2.50	2.40	\$0.10	Winner	0.20%	\$425	\$212,932
10/4/2016	2,163.37	10/10/2016	2,163.66	Call Debit Spread	2.85	2.50	\$0.35	Winner	0.70%	\$1,491	\$214,422
10/7/2016	2,164.19	10/10/2016	2,163.66	Put Credit Spread	2.30	3.10	-\$0.80	Loser	-1.60%	-\$3,431	\$210,991
10/10/2016	2,160.39	10/17/2016	2,126.50	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$10,550	\$200,442
10/17/2016	2,132.95	10/24/2016	2,151.33	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$10,022	\$210,464
10/18/2016	2,138.31	10/24/2016	2,151.33	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$10,523	\$220,987
10/24/2016	2,148.50	10/31/2016	2,126.15	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$11,049	\$209,938
10/31/2016	2,129.78	11/7/2016	2,131.52	Put Credit Spread	2.40	1.80	\$0.60	Winner	1.20%	\$2,519	\$212,457
11/7/2016	2,100.59	11/14/2016	2,164.20	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$10,623	\$223,080

11/8/2016	2,129.92	11/14/2016	2,164.20	Put Credit Spread	2.60	0.00	\$2.60	Winner	5.20%	\$11,600	\$234,680
11/10/2016	2,167.49	11/14/2016	2,164.20	Put Credit Spread	2.50	4.15	-\$1.65	Loser	-3.30%	-\$7,744	\$226,936
11/14/2016	2,165.64	11/21/2016	2,198.18	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$11,347	\$238,282
11/15/2016	2,168.29	11/21/2016	2,198.18	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$11,914	\$250,196
11/16/2016	2,177.53	11/21/2016	2,198.18	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$12,510	\$262,706
11/17/2016	2,178.61	11/21/2016	2,198.18	Call Debit Spread	5.00	2.50	\$2.50	Winner	5.00%	\$13,135	\$275,842
11/18/2016	2,186.85	11/21/2016	2,198.18	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$13,792	\$289,634
11/21/2016	2,186.43	11/28/2016	2,201.72	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$14,482	\$304,115
11/22/2016	2,201.56	11/28/2016	2,201.72	Put Credit Spread	2.50	3.45	-\$0.95	Loser	-1.90%	-\$5,778	\$298,337
11/25/2016	2,206.27	11/28/2016	2,201.72	Put Credit Spread	2.60	4.20	-\$1.60	Loser	-3.20%	-\$9,547	\$288,790
11/28/2016	2,210.21	12/5/2016	2,204.71	Put Credit Spread	2.50	5.00	-\$2.50	Loser	-5.00%	-\$14,440	\$274,351
11/30/2016	2,204.97	12/5/2016	2,204.71	Put Credit Spread	2.50	2.70	-\$0.20	Loser	-0.40%	-\$1,097	\$273,253
12/5/2016	2,200.65	12/12/2016	2,256.96	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$13,663	\$286,916
12/6/2016	2,207.26	12/12/2016	2,256.96	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$14,346	\$301,262
12/7/2016	2,210.72	12/12/2016	2,256.96	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$15,063	\$316,325
12/8/2016	2,241.13	12/12/2016	2,256.96	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$15,816	\$332,141
12/9/2016	2,249.73	12/12/2016	2,256.96	Put Credit Spread	2.50	2.35	\$0.15	Winner	0.30%	\$996	\$333,138
12/12/2016	2,258.83	12/19/2016	2,262.53	Put Credit Spread	2.50	3.65	-\$1.15	Loser	-2.30%	-\$7,662	\$325,476
12/13/2016	2,263.32	12/19/2016	2,262.53	Put Credit Spread	2.50	2.70	-\$0.20	Loser	-0.40%	-\$1,302	\$324,174
12/19/2016	2,259.24	12/27/2016	2,268.88	Put Credit Spread	2.50	0.00	\$2.50	Winner	5.00%	\$16,209	\$340,382
12/20/2016	2,266.50	12/27/2016	2,268.88	Put Credit Spread	2.50	2.10	\$0.40	Winner	0.80%	\$2,723	\$343,105
12/21/2016	2,270.54	12/27/2016	2,268.88	Put Credit Spread	2.40	2.05	\$0.35	Winner	0.70%	\$2,402	\$345,507
								<b>79W/48L</b>			<b>245% ROA</b>