

2016 ODDS BURNING FUSE TRACK TRADE-BY-TRADE RECORD

ticker	date	VIX	stockStartPrice	straddleStrikePrice	netDebit	expireDate	stockExpirePrice	straddleExercisePrice	straddlePL	stockReturn	straddleReturn
INTC	1/13/05	12.84%	22.82	22.5	1.7	2/19/05	24.02	1.52	-0.18	5%	-11%
TTWO	1/21/05	14.36%	33.78	32.5	4.55	3/19/05	41	8.50	3.95	21%	87%
BRCM	2/2/05	11.66%	31.50	30	3.35	3/19/05	29.57	0.43	-2.92	-6%	-87%
LXK	2/4/05	11.21%	85.35	85	5.15	3/19/05	79.3	5.70	0.55	-7%	11%
OPWV	2/16/05	11.10%	13.54	12.5	2.65	4/16/05	11.74	0.76	-1.89	-13%	-71%
ADI	2/23/05	12.39%	36.59	35	3.75	4/16/05	32.84	2.16	-1.59	-10%	-42%
MVSN	3/2/05	12.50%	24.62	22.5	3.35	4/16/05	20.77	1.73	-1.62	-16%	-48%
GE	3/3/05	12.93%	35.55	35	1.55	4/16/05	35.75	0.75	-0.80	1%	-52%
UNTD	3/4/05	11.94%	10.88	10	1.45	4/16/05	9.64	0.36	-1.09	-11%	-75%
BRCM	3/8/05	12.40%	31.67	30	3.3	4/16/05	27.48	2.52	-0.78	-13%	-24%
TER	3/9/05	12.70%	15.30	15	1.75	4/16/05	12.3	2.70	0.95	-20%	54%
BHE	3/11/05	12.80%	32.15	30	3.4	4/16/05	26.81	3.19	-0.21	-17%	-6%
EXBD	3/22/05	14.27%	64.24	60	7	5/21/05	68.27	8.27	1.27	6%	18%
GE	4/8/05	12.62%	35.74	35	1.7	5/21/05	37	2.00	0.30	4%	18%
ITW	4/8/05	12.62%	90.39	90	4.65	5/21/05	83.86	6.14	1.49	-7%	32%
UTX	4/13/05	13.31%	101.05	100	5.55	5/21/05	105.15	5.15	-0.40	4%	-7%
LLL	4/14/05	14.53%	71.51	70	4.6	5/21/05	69.97	0.03	-4.57	-2%	-99%
CTXS	4/21/05	14.41%	22.94	22.5	2.65	6/18/05	22.15	0.35	-2.30	-3%	-87%
MSCC	4/26/05	14.91%	16.02	15	2.1	6/18/05	20.62	5.62	3.52	29%	168%
CAM	5/4/05	13.85%	56.39	55	4.65	6/18/05	63.11	8.11	3.46	12%	74%
HW	5/25/05	12.58%	32.00	30	3.75	7/16/05	36.85	6.85	3.10	15%	83%
JCOM	5/25/05	12.58%	35.53	35	4.05	7/16/05	35.25	0.25	-3.80	-1%	-94%
DISH	5/26/05	12.24%	29.11	27.5	2.8	7/16/05	29.95	2.45	-0.35	3%	-13%
HON	6/2/05	11.84%	36.63	35	2.6	7/16/05	36.57	1.57	-1.03	0%	-40%
MTG	6/3/05	12.15%	60.40	60	3.9	7/16/05	68.78	8.78	4.88	14%	125%
JPM	6/8/05	12.70%	35.67	35	1.75	7/16/05	35.86	0.86	-0.89	1%	-51%
AMGN	6/22/05	11.05%	60.88	60	3.9	8/20/05	79.66	19.66	15.76	31%	404%
AVID	7/11/05	11.28%	56.33	55	5.7	8/20/05	39.4	15.60	9.90	-30%	174%
FFIV	7/14/05	10.81%	48.18	45	6.6	8/20/05	37.84	7.16	0.56	-21%	8%
BMJ	8/1/05	12.08%	25.04	25	1.35	9/17/05	25.01	0.01	-1.34	0%	-99%
ROK	8/11/05	12.42%	52.35	50	4.3	9/17/05	54.98	4.98	0.68	5%	16%
MANH	8/24/05	14.17%	21.30	20	2.95	10/22/05	22.49	2.49	-0.46	6%	-16%
MWD	9/20/05	12.64%	52.40	50	4.1	11/19/05	55.5	5.50	1.40	6%	34%
SYMC	9/21/05	13.79%	21.32	20	2.45	11/19/05	18.43	1.57	-0.88	-14%	-36%
QLGC	9/29/05	12.24%	33.78	32.5	3.7	11/19/05	31.68	0.82	-2.88	-6%	-78%
XRX	9/30/05	11.92%	13.65	13	1.4	11/19/05	14.26	1.26	-0.14	4%	-10%
SPW	10/3/05	12.46%	45.76	45	3.4	11/19/05	46.82	1.82	-1.58	2%	-46%
YHOO	10/14/05	14.87%	33.52	32.5	3.4	11/19/05	41.54	9.04	5.64	24%	166%
C	10/24/05	14.74%	45.05	45	2.05	12/17/05	49.37	4.37	2.32	10%	113%
IDCC	10/28/05	14.25%	18.64	17.5	2.75	12/17/05	18.13	0.63	-2.12	-3%	-77%
OPWV	11/9/05	12.80%	17.08	15	2.9	12/17/05	17.8	2.80	-0.10	4%	-3%
LRW	11/22/05	10.60%	23.20	22.5	3.1	1/21/06	21.22	1.28	-1.82	-9%	-59%
EIX	3/1/06	11.54%	44.29	42.5	3.1	4/22/06	40.64	1.86	-1.24	-8%	-40%
FWLT	5/5/06	11.62%	46.58	45	5.7	6/17/06	39.51	5.49	-0.21	-15%	-4%
DISH	7/12/06	14.49%	30.49	30	2.05	8/19/06	32.45	2.45	0.40	6%	20%
PLCE	9/8/06	13.16%	55.91	55	5.65	10/21/06	67.54	12.54	6.89	21%	122%
WMB	10/9/06	11.68%	23.61	22.5	2.5	11/18/06	26.71	4.21	1.71	13%	68%
CYBX	11/9/06	11.01%	17.77	17.5	2.25	12/16/06	24.68	7.18	4.93	39%	219%
DRIV	12/28/06	10.99%	56.15	55	7.45	2/17/07	57.58	2.58	-4.87	3%	-65%
COF	1/8/07	12.00%	77.43	75	5.2	2/17/07	82.07	7.07	1.87	6%	36%
AMAT	3/13/07	18.13%	18.34	18	1.35	4/21/07	19.48	1.48	0.13	6%	10%
FFIV	3/23/07	12.95%	72.37	70	9.4	5/19/07	75.36	5.36	-4.04	4%	-43%
MDR	4/2/07	14.53%	48.89	45	5.95	5/19/07	72.69	27.69	21.74	49%	365%
TXN	4/12/07	12.71%	31.00	30	2.23	5/19/07	35.87	5.87	3.64	16%	163%
BRCM	5/4/07	12.91%	33.14	32.5	2.85	6/16/07	31.32	1.18	-1.67	-5%	-59%
ESIO	5/23/07	13.24%	20.48	20	2.05	7/21/07	23.14	3.14	1.09	13%	53%
CLHB	6/4/07	13.29%	47.06	45	4.2	7/21/07	51.53	6.53	2.33	9%	55%
SNDK	6/7/07	17.06%	42.92	42.5	3.95	7/21/07	56.96	14.46	10.51	33%	266%
BBY	6/14/07	13.64%	47.79	47.5	3.4	7/21/07	46.38	1.12	-2.28	-3%	-67%
WAG	8/6/07	22.94%	45.15	45	2.85	9/22/07	45.41	0.41	-2.44	1%	-86%
WFR	9/6/07	23.99%	58.27	55	7.7	10/20/07	59.18	4.18	-3.52	2%	-46%
HLX	12/31/07	22.50%	41.50	40	4.25	2/16/08	32.92	7.08	2.83	-21%	67%
A	1/2/08	23.17%	36.30	35	3.65	2/16/08	30.65	4.35	0.70	-16%	19%
BRCM	3/31/08	25.61%	7.30	7	1.05	5/17/08	7.89	0.89	-0.16	8%	-15%

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ASEI	4/8/08	22.36%	53.48	50	6.75	5/17/08	48.85	1.15	-5.60	-9%	-83%
CERN	7/30/08	21.21%	45.45	45	4.65	9/20/08	49.34	4.34	-0.31	9%	-7%
ASF	8/29/08	20.65%	27.40	25	4.35	10/18/08	18.56	6.44	2.09	-32%	48%
NTRI	7/6/09	29.00%	14.20	12.5	2.75	8/22/09	14.59	2.09	-0.66	3%	-24%
SYK	7/30/09	25.40%	39.14	39	3.25	9/19/09	47.16	8.16	4.91	20%	151%
PNRA	8/25/09	24.92%	53.35	50	6.2	10/17/09	56.37	6.37	0.17	6%	3%
HANS	9/3/09	27.10%	32.17	32	3.65	10/17/09	37.65	5.65	2.00	17%	55%
ILMN	9/4/09	25.26%	35.96	35	3.8	10/17/09	43.63	8.63	4.83	21%	127%
IOC	9/10/09	23.55%	30.40	30	5.95	10/17/09	50.38	20.38	14.43	66%	243%
APOL	9/11/09	24.15%	65.87	65	6.15	10/17/09	73.98	8.98	2.83	12%	46%
XOM	9/22/09	23.08%	69.83	65	6.88	11/21/09	74.38	9.38	2.50	7%	36%
HMSY	9/24/09	24.95%	37.51	35	5.6	11/21/09	44.34	9.34	3.74	18%	67%
GILD	9/25/09	25.61%	46.20	46	4.6	11/21/09	46.39	0.39	-4.21	0%	-92%
NUVA	10/6/09	25.70%	41.15	40	5.6	11/21/09	33.8	6.20	0.60	-18%	11%
AGCO	11/4/09	27.72%	28.44	25	4.9	12/19/09	31.03	6.03	1.13	9%	23%
WMT	11/4/09	27.72%	50.38	50	3.03	12/19/09	52.85	2.85	-0.18	5%	-6%
BMI	11/11/09	23.04%	38.27	35	5.15	12/19/09	39	4.00	-1.15	2%	-22%
TDW	11/30/09	24.51%	44.95	40	6.15	1/16/10	50.2	10.20	4.05	12%	66%
HANS	12/3/09	22.46%	35.30	35	3.4	1/16/10	40.45	5.45	2.05	15%	60%
AAPL	2/24/10	20.27%	200.66	200	17.55	4/17/10	247.4	47.40	29.85	23%	170%
HES	2/24/10	20.27%	59.00	55	6.49	4/17/10	63.65	8.65	2.16	8%	33%
NOV	2/24/10	20.27%	43.49	43	4.5	4/17/10	42.48	0.52	-3.98	-2%	-88%
DUK	2/26/10	19.50%	16.35	16	0.9	4/17/10	16.01	0.01	-0.89	-2%	-99%
SLW	3/1/10	19.26%	15.26	15	2.07	4/17/10	17.22	2.22	0.15	13%	7%
TOL	3/4/10	18.72%	19.16	19	1.85	4/17/10	20.43	1.43	-0.42	7%	-23%
MS	4/6/10	16.23%	29.36	29	2.66	5/22/10	27.11	1.89	-0.77	-8%	-29%
CCI	4/30/10	22.05%	37.85	35	4.3	6/19/10	39.25	4.25	-0.05	4%	-1%
AEP	5/4/10	23.84%	33.61	33	1.8	6/19/10	34.06	1.06	-0.74	1%	-41%
ASTE	6/25/10	28.53%	30.07	30	4.75	8/21/10	27.85	2.15	-2.60	-7%	-55%
CTXS	6/25/10	28.53%	45.12	45	5.05	8/21/10	59.21	14.21	9.16	31%	181%
ISRG	6/25/10	28.53%	337.42	330	47.1	8/21/10	293.5	36.50	-10.60	-13%	-23%
IT	7/13/10	24.56%	24.49	22.5	3.05	8/21/10	28.12	5.62	2.57	15%	84%
HOC	7/14/10	24.89%	25.93	25	3.4	8/21/10	26.79	1.79	-1.61	3%	-47%
TD	7/20/10	23.93%	68.60	65	7.15	9/18/10	73.41	8.41	1.26	7%	18%
NAV	7/21/10	25.64%	51.43	50	7.2	9/18/10	41.79	8.21	1.01	-19%	14%
OSIS	7/21/10	25.64%	27.13	27	3.55	9/18/10	34.28	7.28	3.73	26%	105%
BIG	8/3/10	22.63%	34.18	32.5	4.2	9/18/10	33.53	1.03	-3.17	-2%	-75%
FRO	8/3/10	22.63%	31.55	31	4.4	9/18/10	28.73	2.27	-2.13	-9%	-48%
PLCM	8/3/10	22.63%	30.24	30	2.7	9/18/10	28.67	1.33	-1.37	-5%	-51%
TSN	8/4/10	22.21%	17.57	17	1.75	9/18/10	15.85	1.15	-0.60	-10%	-34%
GGP	8/23/10	25.66%	13.90	11	3.43	10/16/10	16.12	5.12	1.69	16%	49%
DRIV	8/25/10	26.70%	26.66	26	3.5	10/16/10	34.9	8.90	5.40	31%	154%
MAC	8/25/10	26.70%	39.96	35	7.3	10/16/10	43.45	8.45	1.15	9%	16%
TIF	8/26/10	27.37%	42.04	42	5.32	10/16/10	50.54	8.54	3.22	20%	61%
SLG	8/30/10	27.21%	58.25	55	7.75	10/16/10	69.34	14.34	6.59	19%	85%
BNS	9/1/10	23.89%	48.72	45	5.25	10/16/10	53.87	8.87	3.62	11%	69%
CPA	9/9/10	22.81%	50.24	50	4.45	10/16/10	49.18	0.82	-3.63	-2%	-82%
HP	9/23/10	23.87%	39.01	37.5	4.95	11/20/10	46.56	9.06	4.11	19%	83%
DECK	9/24/10	21.71%	47.61	45	7.55	11/20/10	66.81	21.81	14.26	40%	189%
LCC	9/27/10	22.54%	9.29	9	1.8	11/20/10	11.08	2.08	0.28	19%	16%
STLD	9/27/10	22.54%	14.35	11	3.65	11/20/10	16.05	5.05	1.40	12%	38%
DNR	9/28/10	22.60%	15.64	15	2.05	11/20/10	18.48	3.48	1.43	18%	70%
BMO	9/30/10	23.70%	57.75	55	5.25	11/20/10	59.44	4.44	-0.81	3%	-15%
PCL	10/1/10	22.50%	35.51	34	2.92	11/20/10	36.06	2.06	-0.86	2%	-29%
EWBC	10/4/10	23.53%	16.17	15	2.5	11/20/10	16.99	1.99	-0.51	5%	-20%
CMCS.A	10/5/10	21.76%	18.07	18	1.59	11/20/10	20.56	2.56	0.97	14%	61%
RKT	10/5/10	21.76%	51.30	50	5.85	11/20/10	52.29	2.29	-3.56	2%	-61%
WY	10/5/10	21.76%	16.13	16	1.6	11/20/10	17.18	1.18	-0.42	7%	-26%
SA	10/6/10	21.49%	29.56	29	4.3	11/20/10	28.35	0.65	-3.65	-4%	-85%
AKS	10/7/10	21.56%	13.90	13	1.98	11/20/10	13.28	0.28	-1.70	-4%	-86%
IAG	10/7/10	21.56%	17.41	17	2.1	11/20/10	17.08	0.08	-2.02	-2%	-96%
CMCS.K	10/8/10	20.71%	16.95	16	1.75	11/20/10	19.39	3.39	1.64	14%	94%
XLNX	10/8/10	20.71%	26.08	26	2.25	11/20/10	27.18	1.18	-1.07	4%	-48%
BIG	10/11/10	18.96%	33.55	32.5	2.95	11/20/10	29.4	3.10	0.15	-12%	5%

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BIG	10/19/10	20.63%	33.28	32.5	4.05	12/18/10	29.55	2.95	-1.10	-11%	-27%
CYN	10/26/10	20.22%	52.68	50	6	12/18/10	61.14	11.14	5.14	16%	86%
BZH	10/27/10	20.71%	4.11	4	0.95	12/18/10	4.94	0.94	-0.01	20%	-1%
RMBS	10/27/10	20.71%	19.72	19	2.29	12/18/10	19.88	0.88	-1.41	1%	-62%
ITRI	11/5/10	18.26%	60.71	60	5.25	12/18/10	54.44	5.56	0.31	-10%	6%
FIS	11/26/10	22.22%	27.29	26	2.24	1/22/11	30.01	4.01	1.77	10%	79%
PZZA	11/26/10	22.22%	25.88	25	2.2	1/22/11	28.84	3.84	1.64	11%	75%
AET	12/6/10	18.02%	30.30	29	2.64	1/22/11	33.28	4.28	1.64	10%	62%
JLL	12/14/10	17.61%	81.44	80	6.85	1/22/11	88.89	8.89	2.04	9%	30%
PAA	12/17/10	16.11%	62.07	60	2.8	1/22/11	63.53	3.53	0.73	2%	26%
AEP	12/27/10	17.67%	35.88	35	2.05	2/19/11	35.76	0.76	-1.29	0%	-63%
SPWR.A	12/27/10	17.67%	13.31	13	1.99	2/19/11	18.04	5.04	3.05	36%	153%
SWN	12/27/10	17.67%	36.19	36	3.24	2/19/11	36.45	0.45	-2.79	1%	-86%
AET	12/31/10	17.75%	30.51	30	2.46	2/19/11	38.29	8.29	5.83	25%	237%
FIS	12/31/10	17.75%	27.39	27	1.95	2/19/11	32.14	5.14	3.19	17%	164%
KSS	2/23/11	22.13%	52.02	50	4.55	4/16/11	53.27	3.27	-1.28	2%	-28%
RTI	3/2/11	20.70%	27.34	25	4	4/16/11	29.58	4.58	0.58	8%	15%
CME	3/4/11	19.06%	304.80	300	23.3	4/16/11	306.8	6.80	-16.50	1%	-71%
AXP	3/11/11	20.08%	44.28	44	3.16	4/16/11	46.25	2.25	-0.91	4%	-29%
MUR	3/23/11	19.17%	70.92	70	7	5/21/11	66.88	3.12	-3.88	-6%	-55%
GRA	3/24/11	18.00%	36.86	35	4.7	5/21/11	45.11	10.11	5.41	22%	115%
AKS	3/25/11	17.91%	15.63	15	2.27	5/21/11	14.13	0.87	-1.40	-10%	-62%
CROX	3/29/11	18.16%	17.52	17	2.8	5/21/11	21.48	4.48	1.68	23%	60%
DHI	3/29/11	18.16%	11.95	11	1.63	5/21/11	11.8	0.80	-0.83	-1%	-51%
OI	3/29/11	18.16%	30.27	30	3.1	5/21/11	31.83	1.83	-1.27	5%	-41%
TCB	4/8/11	17.87%	15.43	15	1.45	5/21/11	15.29	0.29	-1.16	-1%	-80%
CF	4/20/11	15.07%	133.22	130	17.1	6/18/11	136.06	6.06	-11.04	2%	-65%
ZION	4/20/11	15.07%	23.47	23	2.05	6/18/11	23.14	0.14	-1.91	-1%	-93%
ACI	4/25/11	15.77%	33.82	33	3.78	6/18/11	25.07	7.93	4.15	-26%	110%
ANR	4/25/11	15.77%	56.44	55	6.56	6/18/11	42.12	12.88	6.32	-25%	96%
FWLT	4/25/11	15.77%	35.90	35	4.23	6/18/11	28.5	6.50	2.27	-21%	54%
AGU	4/28/11	14.62%	89.55	87.5	7.9	6/18/11	79.75	7.75	-0.15	-11%	-2%
TEX	4/29/11	14.75%	34.78	34	3.85	6/18/11	26.36	7.64	3.79	-24%	98%
AMP	5/4/11	17.08%	60.49	60	4.3	6/18/11	56.66	3.34	-0.96	-6%	-22%
HOT	5/5/11	18.20%	58.60	57.5	5.02	6/18/11	51.88	5.62	0.60	-11%	12%
TCB	5/6/11	18.40%	15.38	15	1.2	6/18/11	13.8	1.20	0.00	-10%	0%
TOL	5/10/11	15.91%	20.53	20	1.75	6/18/11	19.96	0.04	-1.71	-3%	-98%
MTB	5/11/11	16.95%	87.35	85	5.05	6/18/11	88.02	3.02	-2.03	1%	-40%
AFL	5/13/11	17.07%	54.02	52.5	3.65	6/18/11	45.02	7.48	3.83	-17%	105%
KWK	5/26/11	16.09%	14.34	14	1.7	7/16/11	13.98	0.02	-1.68	-3%	-99%
APA	5/27/11	15.98%	123.25	120	10.35	7/16/11	123.52	3.52	-6.83	0%	-66%
HAR	6/3/11	17.95%	47.11	45	4.6	7/16/11	44.95	0.05	-4.55	-5%	-99%
BEAV	6/9/11	17.77%	37.28	35	3.65	7/16/11	40.56	5.56	1.91	9%	52%
APD	6/10/11	18.86%	91.17	90	5.35	7/16/11	94.29	4.29	-1.06	3%	-20%
PIR	6/22/11	18.52%	11.23	11	1.8	8/20/11	8.99	2.01	0.21	-20%	12%
BEN	6/27/11	20.56%	125.19	125	11.2	8/20/11	110.63	14.37	3.17	-12%	28%
GES	6/27/11	20.56%	41.20	41	4.85	8/20/11	30.32	10.68	5.83	-26%	120%
IPG	6/27/11	20.56%	11.66	11	1.7	8/20/11	7.74	3.26	1.56	-34%	92%
ITT	6/27/11	20.56%	56.64	55	5.15	8/20/11	42.94	12.06	6.91	-24%	134%
MWE	6/27/11	20.56%	46.80	46	4.5	8/20/11	44.76	1.24	-3.26	-4%	-72%
MTB	6/28/11	19.17%	86.42	85	6.75	8/20/11	69.86	15.14	8.39	-19%	124%
RYL	7/7/11	15.95%	17.08	17	1.95	8/20/11	9.75	7.25	5.30	-43%	272%
VTR	7/15/11	19.53%	53.65	50	4.55	8/20/11	47.71	2.29	-2.26	-11%	-50%
HD	7/19/11	19.21%	36.11	36	2.65	9/17/11	34.61	1.39	-1.26	-4%	-48%
PLD	7/20/11	19.09%	35.12	35	3.75	9/17/11	28.32	6.68	2.93	-19%	78%
ROP	7/20/11	19.09%	82.70	80	6.75	9/17/11	75.97	4.03	-2.72	-8%	-40%
FCN	7/22/11	17.52%	37.55	37	3.2	9/17/11	35.54	1.46	-1.74	-5%	-54%
JBL	7/25/11	19.35%	19.93	19	2.45	9/17/11	17.66	1.34	-1.11	-11%	-45%
ZION	7/25/11	19.35%	23.40	23	2.05	9/17/11	17.32	5.68	3.63	-26%	177%
HST	7/26/11	20.23%	16.86	16	1.8	9/17/11	12.12	3.88	2.08	-28%	116%
LBTY.A	7/26/11	20.23%	43.70	43	4.35	9/17/11	38.46	4.54	0.19	-12%	4%
CKK	7/29/11	25.25%	38.41	38	2.85	9/17/11	32.22	5.78	2.93	-16%	103%
SYMC	8/1/11	23.66%	19.04	19	1.58	9/17/11	17.54	1.46	-0.12	-8%	-8%
BAX	10/28/11	24.53%	55.17	55	3.89	12/17/11	48.08	6.92	3.03	-13%	78%

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ticker	date	VIX	stockStartPrice	straddleStrikePrice	netDebit	expireDate	stockExpirePrice	straddleExercisePrice	straddlePL	stockReturn	straddleReturn
FINL	10/31/11	29.96%	20.10	20	3.2	12/17/11	21.08	1.08	-2.12	5%	-66%
CM	11/8/11	27.48%	73.13	70	7.15	12/17/11	69.64	0.36	-6.79	-5%	-95%
CMI	12/9/11	26.38%	95.11	95	10.5	1/21/12	104.78	9.78	-0.72	10%	-7%
SNA	12/9/11	26.38%	51.41	50	4.75	1/21/12	54.41	4.41	-0.34	6%	-7%
UFS	12/9/11	26.38%	77.93	75	8.85	1/21/12	87.51	12.51	3.66	12%	41%
RCL	12/13/11	25.41%	26.17	26	3.8	1/21/12	28.03	2.03	-1.77	7%	-47%
GPS	12/22/11	21.16%	18.55	18	1.92	2/18/12	22.72	4.72	2.80	22%	146%
MSFT	12/22/11	21.16%	25.81	25	2.04	2/18/12	31.25	6.25	4.21	21%	206%
APC	12/29/11	22.65%	76.19	75	9	2/18/12	88.05	13.05	4.05	16%	45%
TXT	12/29/11	22.65%	18.34	18	2.45	2/18/12	27.95	9.95	7.50	52%	306%
SNA	1/3/12	22.97%	51.24	50	4.8	2/18/12	62.16	12.16	7.36	21%	153%
CCL	1/4/12	22.22%	33.22	33	3	2/18/12	30.97	2.03	-0.97	-7%	-32%
CCE	1/9/12	21.07%	25.73	25	2	2/18/12	29	4.00	2.00	13%	100%
BBBY	1/13/12	20.91%	59.02	57.5	3.69	2/18/12	59.47	1.97	-1.72	1%	-47%
NDAQ	1/18/12	20.89%	24.78	24	2.65	3/17/12	26.61	2.61	-0.04	7%	-2%
MDRX	1/26/12	18.57%	18.53	18	2	3/17/12	17.96	0.04	-1.96	-3%	-98%
UA	1/26/12	18.57%	73.40	72.5	8.4	3/17/12	94.31	21.81	13.41	28%	160%
SCHN	2/2/12	17.98%	44.35	44	5.05	3/17/12	41.98	2.02	-3.03	-5%	-60%
CY	2/6/12	17.76%	17.89	17	2.1	3/17/12	15.72	1.28	-0.82	-12%	-39%
ATI	2/8/12	18.16%	47.43	45	5.35	3/17/12	43.49	1.51	-3.84	-8%	-72%
CAH	2/29/12	18.43%	41.55	41	2.6	4/21/12	41.55	0.55	-2.05	0%	-79%
ABX	3/1/12	17.26%	48.04	48	3.85	4/21/12	40.26	7.74	3.89	-16%	101%
ED	3/2/12	17.29%	58.31	57.5	2.35	4/21/12	58.61	1.11	-1.24	1%	-53%
CI	3/5/12	18.05%	44.45	44	3.2	4/21/12	48.02	4.02	0.82	8%	26%
LEG	3/6/12	20.87%	22.12	20	2.6	4/21/12	23.07	3.07	0.47	4%	18%
CMP	3/16/12	14.47%	71.56	70	4.2	4/21/12	74.13	4.13	-0.07	4%	-2%
JCI	3/27/12	15.59%	32.53	32	2.85	5/19/12	29.55	2.45	-0.40	-9%	-14%
MCF	3/27/12	15.59%	61.34	60	5.95	5/19/12	53.2	6.80	0.85	-13%	14%
NBL	3/29/12	15.48%	98.17	97.5	8.6	5/19/12	81.85	15.65	7.05	-17%	82%
AA	4/2/12	15.64%	10.17	10	0.98	5/19/12	8.43	1.57	0.59	-17%	60%
DE	4/3/12	15.66%	81.75	80	5.79	5/19/12	73.19	6.81	1.02	-10%	18%
FNSR	4/4/12	16.44%	19.37	19	2.7	5/19/12	13.68	5.32	2.62	-29%	97%
ORCL	4/4/12	16.44%	29.16	29	1.83	5/19/12	25.61	3.39	1.56	-12%	85%
TSRA	4/5/12	16.70%	17.04	17	2.05	5/19/12	14.21	2.79	0.74	-17%	36%
VIAB	4/19/12	18.36%	47.26	47	4	6/16/12	47.67	0.67	-3.33	1%	-83%
CBI	4/24/12	18.10%	43.64	43	4.9	6/16/12	36.14	6.86	1.96	-17%	40%
TWI	4/24/12	18.10%	24.05	22.5	3.6	6/16/12	21.63	0.87	-2.73	-10%	-76%
X	5/1/12	16.60%	28.93	28	3.5	6/16/12	19.02	8.98	5.48	-34%	157%
GIS	5/2/12	16.88%	38.69	38	1.42	6/16/12	38.46	0.46	-0.96	-1%	-68%
CBG	5/3/12	17.56%	18.61	18	2.15	6/16/12	16.41	1.59	-0.56	-12%	-26%
FLS	5/7/12	18.94%	111.30	110	9.7	6/16/12	108.45	1.55	-8.15	-3%	-84%
GE	5/25/12	21.76%	19.20	19	1.53	7/21/12	19.87	0.87	-0.66	3%	-43%
YHOO	5/25/12	21.76%	15.36	15	1.67	7/21/12	15.92	0.92	-0.75	4%	-45%
UNH	5/30/12	24.14%	56.17	55	5.87	7/21/12	55.41	0.41	-5.46	-1%	-93%
CMG	6/6/12	22.16%	411.21	410	38.9	7/21/12	316.98	93.02	54.12	-23%	139%
UNP	6/8/12	21.23%	110.64	110	8.9	7/21/12	119.6	9.60	0.70	8%	8%
ITW	6/12/12	22.09%	55.48	55	3.7	7/21/12	53.29	1.71	-1.99	-4%	-54%
PFE	6/12/12	22.09%	22.19	22	1.07	7/21/12	23.7	1.70	0.63	7%	59%
TSN	6/12/12	22.09%	18.91	18	1.55	7/21/12	15.09	2.91	1.36	-20%	88%
BYI	6/14/12	21.68%	46.24	45	3.75	7/21/12	46.75	1.75	-2.00	1%	-53%
V	6/15/12	21.11%	118.40	115	7.91	7/21/12	125.75	10.75	2.84	6%	36%
NDSN	6/21/12	20.08%	50.80	50	6.95	8/18/12	55.24	5.24	-1.71	9%	-25%
CBS	6/22/12	18.11%	31.45	31	3.3	8/18/12	35.96	4.96	1.66	14%	50%
LM	6/22/12	18.11%	25.16	25	3.05	8/18/12	25.71	0.71	-2.34	2%	-77%
BXP	6/25/12	20.38%	104.09	100	8.55	8/18/12	111.76	11.76	3.21	7%	38%
FDX	6/28/12	19.71%	88.79	87.5	6.58	8/18/12	90	2.50	-4.08	1%	-62%
INTC	7/5/12	17.50%	26.55	26	1.82	8/18/12	26.33	0.33	-1.49	-1%	-82%
DSW	7/10/12	18.72%	55.22	55	5.15	8/18/12	62.64	7.64	2.49	13%	48%
DSW	7/24/12	20.47%	55.45	55	8.2	9/22/12	66.92	11.92	3.72	21%	45%
MIC	7/26/12	17.53%	33.47	30	4.75	9/22/12	41.06	11.06	6.31	23%	133%
XL	7/26/12	17.53%	20.56	20	1.9	9/22/12	24.2	4.20	2.30	18%	121%
VNO	7/31/12	18.93%	83.50	80	6.3	9/22/12	82.32	2.32	-3.98	-1%	-63%
CMA	8/6/12	15.95%	30.38	30	2.11	9/22/12	31.27	1.27	-0.84	3%	-40%
FDX	8/6/12	15.95%	90.12	90	6.25	9/22/12	84.39	5.61	-0.64	-6%	-10%

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ticker	date	VIX	stockStartPrice	straddleStrikePrice	netDebit	expireDate	stockExpirePrice	straddleExercisePrice	straddlePL	stockReturn	straddleReturn
TROW	8/6/12	15.95%	60.66	60	4.25	9/22/12	64.11	4.11	-0.14	6%	-3%
MA	8/9/12	15.28%	425.94	425	26.6	9/22/12	459.52	34.52	7.92	8%	30%
LM	8/15/12	14.63%	25.46	25	2	9/22/12	25.42	0.42	-1.58	0%	-79%
MSI	8/15/12	14.63%	47.50	47	2.66	9/22/12	51.79	4.79	2.13	9%	80%
DE	8/21/12	15.02%	77.65	77.5	5.39	10/20/12	84.99	7.49	2.10	9%	39%
LNG	8/21/12	15.02%	14.24	14	2.35	10/20/12	15.7	1.70	-0.65	10%	-28%
MWE	8/22/12	15.11%	51.44	50	3.9	10/20/12	54.87	4.87	0.97	7%	25%
UPS	8/22/12	15.11%	76.14	75	3.75	10/20/12	72.3	2.70	-1.05	-5%	-28%
KRC	8/23/12	15.96%	47.14	45	4.15	10/20/12	46.94	1.94	-2.21	0%	-53%
VNO	8/23/12	15.96%	81.58	80	5.3	10/20/12	81.3	1.30	-4.00	0%	-75%
AXP	8/24/12	15.18%	57.49	55	4.49	10/20/12	56.86	1.86	-2.63	-1%	-59%
MSI	8/24/12	15.18%	47.63	47	3.59	10/20/12	50.23	3.23	-0.36	5%	-10%
CPA	8/27/12	16.35%	77.74	75	7.9	10/20/12	89.6	14.60	6.70	15%	85%
MA	8/29/12	17.06%	425.82	425	28.7	10/20/12	470.06	45.06	16.36	10%	57%
CVS	8/30/12	17.83%	45.20	45	2.49	10/20/12	46.2	1.20	-1.29	2%	-52%
SIAL	8/31/12	17.47%	71.03	70	4.55	10/20/12	72.67	2.67	-1.88	2%	-41%
HST	9/4/12	17.98%	15.26	15	1.4	10/20/12	15.55	0.55	-0.85	2%	-61%
AVB	9/5/12	17.74%	142.58	140	8.3	10/20/12	136.91	3.09	-5.21	-4%	-63%
CBI	9/5/12	17.74%	37.78	37	3.7	10/20/12	38.29	1.29	-2.41	1%	-65%
A	9/27/12	14.84%	38.58	38	3.29	11/17/12	35.81	2.19	-1.10	-7%	-33%
ROC	10/3/12	15.43%	47.65	45	5.35	11/17/12	42.53	2.47	-2.88	-11%	-54%
MBI	10/5/12	14.33%	10.82	10	1.79	11/17/12	6.92	3.08	1.29	-36%	72%
D	10/9/12	16.37%	52.82	52.5	1.95	11/17/12	50.15	2.35	0.40	-5%	21%
TCO	10/10/12	16.29%	78.27	75	6.3	11/17/12	75.35	0.35	-5.95	-4%	-94%
BC	10/11/12	15.59%	23.25	23	3.05	11/17/12	24.01	1.01	-2.04	3%	-67%
SO	10/11/12	15.59%	45.72	45	1.57	11/17/12	42.69	2.31	0.74	-7%	47%
DOW	10/25/12	18.12%	29.66	29	2.74	12/22/12	31.99	2.99	0.25	8%	9%
GTLS	10/25/12	18.12%	71.41	70	10	12/22/12	65.64	4.36	-5.64	-8%	-56%
LUK	10/26/12	17.81%	22.51	22.5	2.25	12/22/12	23.84	1.34	-0.91	6%	-40%
FDO	10/31/12	18.60%	65.96	65	5.3	12/22/12	63.04	1.96	-3.34	-4%	-63%
ROC	11/6/12	17.58%	47.08	45	4.7	12/22/12	48.97	3.97	-0.73	4%	-16%
TK	11/13/12	16.65%	30.82	30	2.75	12/22/12	32.24	2.24	-0.51	5%	-19%
LM	11/15/12	17.99%	25.16	25	1.8	12/22/12	26.18	1.18	-0.62	4%	-34%
MGA	11/20/12	15.08%	44.57	44	4	1/19/13	53.52	9.52	5.52	20%	138%
JWN	11/21/12	15.31%	55.60	55	4.14	1/19/13	55.52	0.52	-3.62	0%	-87%
WAT	11/21/12	15.31%	82.13	80	6.2	1/19/13	91.89	11.89	5.69	12%	92%
EMR	11/26/12	15.50%	48.86	48	3.2	1/19/13	55.89	7.89	4.69	14%	147%
DAL	11/27/12	15.92%	9.82	9	1.44	1/19/13	13.61	4.61	3.17	39%	220%
IMAX	11/27/12	15.92%	21.60	21	2.65	1/19/13	23.38	2.38	-0.27	8%	-10%
PX	11/27/12	15.92%	106.31	105	5.6	1/19/13	113.52	8.52	2.92	7%	52%
UAL	11/29/12	15.06%	20.17	20	2.21	1/19/13	24.79	4.79	2.58	23%	117%
N	11/30/12	15.87%	59.62	55	8	1/19/13	66.56	11.56	3.56	12%	45%
PXD	12/5/12	16.46%	104.85	100	10.8	1/19/13	113.73	13.73	2.93	8%	27%
PM	12/13/12	16.56%	88.20	87.5	3.84	1/19/13	89.98	2.48	-1.36	2%	-35%
SLB	12/19/12	17.36%	70.66	70	5.93	2/16/13	80.03	10.03	4.10	13%	69%
CLR	12/31/12	18.02%	73.49	70	8.25	2/16/13	83.88	13.88	5.63	14%	68%
UNH	12/31/12	18.02%	54.24	52.5	3.99	2/16/13	57.32	4.82	0.83	6%	21%
COO	1/2/13	14.68%	95.16	95	6.3	2/16/13	104.01	9.01	2.71	9%	43%
CHS	1/3/13	14.56%	18.37	18	1.65	2/16/13	17.26	0.74	-0.91	-6%	-55%
VZ	1/3/13	14.56%	44.06	44	2.05	2/16/13	44.4	0.40	-1.65	1%	-80%
PAYX	1/16/13	13.42%	31.95	31	1.75	3/16/13	33.99	2.99	1.24	6%	71%
ULTA	1/22/13	12.43%	96.17	95	9.7	3/16/13	74.14	20.86	11.16	-23%	115%
ACAT	2/21/13	15.22%	36.17	35	4.25	4/20/13	42.3	7.30	3.05	17%	72%
NVDA	2/26/13	16.87%	12.37	12	1.26	4/20/13	12.57	0.57	-0.69	2%	-55%
COP	2/28/13	15.51%	57.95	57.5	2.93	4/20/13	57.49	0.01	-2.92	-1%	-100%
SANM	3/1/13	15.36%	10.26	10	1.15	4/20/13	10.69	0.69	-0.46	4%	-40%
JOY	3/8/13	12.59%	63.13	62.5	5.5	4/20/13	54.21	8.29	2.79	-14%	51%
BRCM	3/11/13	11.56%	33.80	33	2.18	4/20/13	31.89	1.11	-1.07	-6%	-49%
JWN	3/11/13	11.56%	54.27	52.5	3.21	4/20/13	54.9	2.40	-0.81	1%	-25%
TD	3/14/13	11.30%	82.87	82.5	2.5	4/20/13	78.46	4.04	1.54	-5%	62%
AFL	3/15/13	11.30%	51.08	50	2.37	4/20/13	49.39	0.61	-1.76	-3%	-74%
WSM	3/19/13	14.39%	45.21	45	4.45	5/18/13	54.96	9.96	5.51	22%	124%
UA	3/20/13	12.67%	49.61	47.5	5.8	5/18/13	62.51	15.01	9.21	26%	159%
AFL	3/21/13	13.99%	51.06	50	3.55	5/18/13	55.24	5.24	1.69	8%	48%

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ticker	date	VIX	stockStartPrice	straddleStrikePrice	netDebit	expireDate	stockExpirePrice	straddleExercisePrice	straddlePL	stockReturn	straddleReturn
AMT	3/25/13	13.74%	76.26	75	4.45	5/18/13	84.45	9.45	5.00	11%	112%
SPG	3/25/13	13.74%	159.36	155	8.53	5/18/13	179.85	24.85	16.32	13%	191%
XOM	3/25/13	13.74%	89.02	87.5	4.34	5/18/13	91.76	4.26	-0.08	3%	-2%
DLR	3/26/13	12.77%	67.08	65	4.5	5/18/13	63.03	1.97	-2.53	-6%	-56%
REGN	3/26/13	12.77%	169.71	165	18.7	5/18/13	266.97	101.97	83.27	57%	445%
HAR	3/28/13	12.70%	44.63	42.5	4.85	5/18/13	52.05	9.55	4.70	17%	97%
KOG	3/28/13	12.70%	9.09	9	0.9	5/18/13	8.82	0.18	-0.72	-3%	-80%
CROX	4/10/13	12.36%	15.18	15	1.8	5/18/13	17.13	2.13	0.33	13%	18%
CNX	4/26/13	13.61%	32.52	32	3.65	6/22/13	29.79	2.21	-1.44	-8%	-39%
URI	4/29/13	13.71%	52.41	50	6.6	6/22/13	49.27	0.73	-5.87	-6%	-89%
APD	5/1/13	14.49%	85.69	85	4.25	6/22/13	94.59	9.59	5.34	10%	126%
WAT	5/1/13	14.49%	92.38	90	6	6/22/13	99.26	9.26	3.26	7%	54%
MYL	5/2/13	13.59%	28.83	28	2.02	6/22/13	30.63	2.63	0.61	6%	30%
TRN	5/14/13	12.77%	41.33	41	3.1	6/22/13	36.3	4.70	1.60	-12%	52%
PANL	5/21/13	13.37%	31.14	31	4.85	7/20/13	29.98	1.02	-3.83	-4%	-79%
AVT	5/23/13	14.07%	33.73	33	2.95	7/20/13	36.49	3.49	0.54	8%	18%
AWI	5/29/13	14.83%	51.97	50	4.9	7/20/13	50.86	0.86	-4.04	-2%	-82%
CAT	5/29/13	14.83%	86.49	85	5.63	7/20/13	85.65	0.65	-4.98	-1%	-88%
RJF	5/31/13	16.30%	43.97	42.5	3.8	7/20/13	43.44	0.94	-2.86	-1%	-75%
FBC	6/4/13	16.27%	13.75	12.5	2.15	7/20/13	15.57	3.07	0.92	13%	43%
OSK	6/4/13	16.27%	38.29	38	3.9	7/20/13	40.63	2.63	-1.27	6%	-33%
TD	6/4/13	16.27%	81.20	80	3.65	7/20/13	84.54	4.54	0.89	4%	24%
SWC	6/6/13	16.63%	12.41	12	1.7	7/20/13	11.62	0.38	-1.32	-6%	-78%
LAZ	6/10/13	15.44%	33.62	33	2.6	7/20/13	33	-	-2.60	-2%	-100%
CAM	6/21/13	18.90%	61.53	60	6.55	8/17/13	55.99	4.01	-2.54	-9%	-39%
FBC	6/26/13	17.21%	13.50	12.5	2.05	8/17/13	15.67	3.17	1.12	16%	55%
CCJ	7/1/13	16.37%	20.66	20	2	8/17/13	19.76	0.24	-1.76	-4%	-88%
ROC	7/2/13	16.44%	65.52	65	5.95	8/17/13	64.84	0.16	-5.79	-1%	-97%
MHK	7/5/13	14.89%	111.58	110	10.5	8/17/13	121.96	11.96	1.46	9%	14%
ISRG	7/8/13	14.78%	500.08	500	40.1	8/17/13	378.33	121.67	81.57	-24%	203%
PIR	7/8/13	14.78%	23.70	23	1.85	8/17/13	21.79	1.21	-0.64	-8%	-35%
CLNE	7/23/13	12.66%	13.19	13	1.55	9/21/13	12.94	0.06	-1.49	-2%	-96%
VRSN	7/25/13	12.97%	45.93	45	3.54	9/21/13	51.7	6.70	3.16	13%	89%
WYNN	7/26/13	12.72%	130.98	130	10.7	9/21/13	155.22	25.22	14.52	19%	136%
KLIC	7/29/13	13.39%	11.40	11	1.35	9/21/13	11.52	0.52	-0.83	1%	-61%
LVS	7/29/13	13.39%	54.85	52.5	4.89	9/21/13	65.1	12.60	7.71	19%	158%
GBX	7/31/13	13.45%	22.87	22.5	2.65	9/21/13	24.74	2.24	-0.41	8%	-15%
NSC	8/6/13	12.72%	73.93	72.5	4.4	9/21/13	77.72	5.22	0.82	5%	19%
PWR	8/7/13	12.98%	27.13	27	2	9/21/13	27.37	0.37	-1.63	1%	-82%
ESV	8/9/13	13.41%	58.85	57.5	3.65	9/21/13	54.76	2.74	-0.91	-7%	-25%
AGO	8/12/13	12.81%	22.13	22	1.69	9/21/13	19.19	2.81	1.12	-13%	66%
ALB	8/13/13	12.31%	63.27	60	4.75	9/21/13	63.17	3.17	-1.58	0%	-33%
EL	8/20/13	14.91%	66.86	65	4.95	10/19/13	72.05	7.05	2.10	8%	42%
HUN	8/21/13	15.94%	17.81	17	1.95	10/19/13	22.3	5.30	3.35	25%	172%
GRA	8/23/13	13.98%	81.07	80	5.9	10/19/13	90.77	10.77	4.87	12%	83%
WYN	8/23/13	13.98%	60.42	60	4	10/19/13	64.21	4.21	0.21	6%	5%
ATI	8/26/13	14.99%	27.46	25	3.65	10/19/13	31.52	6.52	2.87	15%	79%
BHI	8/26/13	14.99%	47.25	47	3.54	10/19/13	55.55	8.55	5.01	18%	142%
DB	8/26/13	14.99%	45.01	45	4.15	10/19/13	50.82	5.82	1.67	13%	40%
NBR	8/27/13	16.77%	15.38	15	1.66	10/19/13	17.8	2.80	1.14	16%	69%
LNG	8/28/13	16.49%	28.42	28	3.01	10/19/13	39.03	11.03	8.02	37%	266%
FARO	8/30/13	17.01%	37.13	35	3.95	10/19/13	41.77	6.77	2.82	12%	71%
LULU	8/30/13	17.01%	70.84	70	9.05	10/19/13	72.75	2.75	-6.30	3%	-70%
LNN	9/3/13	16.61%	77.15	75	8.2	10/19/13	73.3	1.70	-6.50	-5%	-79%
VLO	9/3/13	16.61%	36.30	36	3.31	10/19/13	39.1	3.10	-0.21	8%	-6%
SD	9/4/13	15.88%	5.25	5	0.7	10/19/13	6.9	1.90	1.20	31%	171%
UPS	9/5/13	15.77%	86.81	85	4.2	10/19/13	93	8.00	3.80	7%	90%
WRLD	9/9/13	15.63%	86.56	85	8	10/19/13	101.94	16.94	8.94	18%	112%
BKE	9/26/13	14.06%	53.53	52.5	4.7	11/16/13	52.29	0.21	-4.49	-2%	-96%
HD	9/26/13	14.06%	76.07	75	4.23	11/16/13	80.03	5.03	0.80	5%	19%
JEC	9/26/13	14.06%	58.26	55	5.2	11/16/13	63.76	8.76	3.56	9%	68%
ALB	9/27/13	15.46%	62.77	60	5.35	11/16/13	67.58	7.58	2.23	8%	42%
MIC	9/27/13	15.46%	53.75	50	5.7	11/16/13	56.09	6.09	0.39	4%	7%
RYN	10/2/13	16.60%	55.78	55	3.3	11/16/13	43.72	11.28	7.98	-22%	242%

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ticker	date	VIX	stockStartPrice	straddleStrikePrice	netDebit	expireDate	stockExpirePrice	straddleExercisePrice	straddlePL	stockReturn	straddleReturn
SLG	10/4/13	16.74%	88.84	85	7.05	11/16/13	92.7	7.70	0.65	4%	9%
IVZ	10/9/13	19.60%	32.16	32	2.5	11/16/13	33.84	1.84	-0.66	5%	-26%
USB	10/10/13	16.48%	36.94	36	1.88	11/16/13	38.31	2.31	0.43	4%	23%
CAR	10/11/13	15.72%	29.63	29	3.05	11/16/13	34.97	5.97	2.92	18%	96%
GS	10/22/13	13.33%	159.25	155	11.35	12/21/13	175.16	20.16	8.81	10%	78%
MED	10/22/13	13.33%	26.07	26	3.65	12/21/13	25.35	0.65	-3.00	-3%	-82%
ROC	10/23/13	13.42%	65.92	65	5.65	12/21/13	71.62	6.62	0.97	9%	17%
TKR	10/23/13	13.42%	60.13	60	5.65	12/21/13	53.61	6.39	0.74	-11%	13%
BAC	10/30/13	13.65%	14.17	14	0.82	12/21/13	15.6	1.60	0.78	10%	95%
BKD	11/1/13	13.28%	27.30	25	3.5	12/21/13	27.2	2.20	-1.30	0%	-37%
MTW	11/1/13	13.28%	19.46	19	2.15	12/21/13	22.5	3.50	1.35	16%	63%
RF	11/1/13	13.28%	9.55	9	0.86	12/21/13	9.63	0.63	-0.23	1%	-27%
CYH	11/6/13	12.67%	42.56	42	4.05	12/21/13	38.29	3.71	-0.34	-10%	-8%
SCCO	11/7/13	13.91%	27.84	27	2.25	12/21/13	27.45	0.45	-1.80	-1%	-80%
HW	11/11/13	12.53%	8.93	8	1.3	12/21/13	10.06	2.06	0.76	13%	58%
KMX	11/11/13	12.53%	48.76	48	3.9	12/21/13	48.08	0.08	-3.82	-1%	-98%
CAT	11/13/13	12.52%	84.20	82.5	3.82	12/21/13	88.93	6.43	2.61	6%	68%
CENX	11/22/13	12.26%	8.80	8	1.49	1/18/14	11.12	3.12	1.63	26%	109%
F	11/26/13	12.81%	16.87	16	1.42	1/18/14	16.52	0.52	-0.90	-2%	-63%
WMB	11/29/13	13.70%	35.22	35	2.15	1/18/14	39.22	4.22	2.07	11%	96%
CAT	12/4/13	14.70%	83.97	82.5	4.47	1/18/14	91.44	8.94	4.47	9%	100%
MED	12/26/13	12.33%	25.78	25	3.1	2/22/14	26.73	1.73	-1.37	4%	-44%
MOS	1/10/14	12.14%	46.55	45	3.52	2/22/14	48.03	3.03	-0.49	3%	-14%
CE	1/22/14	12.84%	55.05	55	4.55	3/22/14	55.21	0.21	-4.34	0%	-95%
SGY	1/24/14	18.14%	32.13	32	4.5	3/22/14	39.41	7.41	2.91	23%	65%
CREE	2/19/14	15.50%	61.23	61	5.46	3/28/14	55.02	5.98	0.52	-10%	10%
AMP	2/25/14	13.67%	107.37	105	7.25	4/19/14	106.03	1.03	-6.22	-1%	-86%
HIG	2/25/14	13.67%	34.38	34	2.4	4/19/14	34.67	0.67	-1.73	1%	-72%
ASH	3/5/14	13.89%	94.60	90	7.45	4/19/14	96.76	6.76	-0.69	2%	-9%
FLR	3/5/14	13.89%	78.14	78	4.65	4/11/14	74.47	3.53	-1.12	-5%	-24%
INTC	3/6/14	14.21%	24.63	24.5	1.09	4/11/14	26.18	1.68	0.59	6%	54%
ICE	3/10/14	14.20%	210.28	210	12.4	4/19/14	198.27	11.73	-0.67	-6%	-5%
VMI	3/14/14	17.82%	147.11	145	8.5	4/19/14	149.98	4.98	-3.52	2%	-41%
APC	3/25/14	14.02%	83.12	82.5	6.8	5/17/14	99.07	16.57	9.77	19%	144%
OIS	4/8/14	14.89%	97.50	95	7.1	5/17/14	97.53	2.53	-4.57	0%	-64%
RS	4/9/14	13.82%	70.85	70	4.5	5/17/14	71.99	1.99	-2.51	2%	-56%
OIS	4/22/14	13.19%	97.88	95	8.1	6/21/14	65.32	29.68	21.58	-33%	266%
TEX	4/25/14	14.06%	41.59	41	4.9	6/21/14	40.19	0.81	-4.09	-3%	-83%
UBS	4/25/14	14.06%	20.28	20	1.65	6/21/14	19.05	0.95	-0.70	-6%	-42%
MTG	4/28/14	13.97%	8.26	8	1.11	6/21/14	9.21	1.21	0.10	12%	9%
CIE	4/29/14	13.71%	18.05	17.5	2	6/21/14	18.84	1.34	-0.66	4%	-33%
MCO	4/29/14	13.71%	78.40	77.5	5.27	6/21/14	86.44	8.94	3.67	10%	70%
KATE	4/30/14	13.41%	34.77	34	4.55	6/21/14	39.2	5.20	0.65	13%	14%
RS	4/30/14	13.41%	70.82	70	4.25	6/21/14	73.46	3.46	-0.79	4%	-19%
HON	5/2/14	12.91%	92.37	90	4.61	6/21/14	94.82	4.82	0.21	3%	5%
PII	5/2/14	12.91%	136.40	135	9.7	6/21/14	129.16	5.84	-3.86	-5%	-40%
ETN	5/5/14	13.29%	72.83	72.5	3.95	6/13/14	75.16	2.66	-1.29	3%	-33%
MET	5/5/14	13.29%	51.53	50	3.25	6/21/14	56.45	6.45	3.20	10%	98%
MS	5/5/14	13.29%	30.07	30	1.89	6/21/14	32.29	2.29	0.40	7%	21%
WYN	5/5/14	13.29%	71.96	70	4.3	6/21/14	74.53	4.53	0.23	4%	5%
IP	5/8/14	13.43%	46.52	46	2.17	6/21/14	48.99	2.99	0.82	5%	38%
MFC	5/9/14	12.92%	18.63	18	1.3	6/21/14	19.86	1.86	0.56	7%	43%
YRCW	5/16/14	12.44%	20.93	20	2.78	6/21/14	26.76	6.76	3.98	28%	143%
IVZ	5/21/14	11.91%	35.30	35	2.5	7/19/14	38.05	3.05	0.55	8%	22%
MUR	5/22/14	12.03%	61.15	60	4	7/19/14	66.32	6.32	2.32	8%	58%
YRCW	5/22/14	12.03%	21.16	20	3.39	7/19/14	27.61	7.61	4.22	30%	124%
CF	5/28/14	11.68%	241.87	240	16.5	7/19/14	252.54	12.54	-3.96	4%	-24%
COG	5/30/14	11.40%	36.24	35	2.95	7/19/14	33.4	1.60	-1.35	-8%	-46%
CROX	6/2/14	11.58%	14.89	14	1.55	7/19/14	14.86	0.86	-0.69	0%	-45%
MTG	6/2/14	11.58%	8.46	8	1.03	7/19/14	7.86	0.14	-0.89	-7%	-86%
CF	6/3/14	11.87%	244.44	242.5	14.45	7/11/14	239.78	2.72	-11.73	-2%	-81%
RDN	6/4/14	12.08%	14.57	14	1.4	7/19/14	13.17	0.83	-0.57	-10%	-41%
SM	6/9/14	11.15%	76.28	75	5.7	7/19/14	77.46	2.46	-3.24	2%	-57%
MGM	6/19/14	10.62%	25.14	25	2.56	8/16/14	25.04	0.04	-2.52	0%	-98%

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ticker	date	VIX	stockStartPrice	straddleStrikePrice	netDebit	expireDate	stockExpirePrice	straddleExercisePrice	straddlePL	stockReturn	straddleReturn
C	6/23/14	10.98%	48.06	48	2.36	8/1/14	48.1	0.10	-2.26	0%	-96%
HEES	6/24/14	12.13%	35.32	35	4.25	8/16/14	38.7	3.70	-0.55	10%	-13%
AXLL	7/23/14	11.52%	45.90	45	4.9	9/20/14	40.08	4.92	0.02	-13%	0%
BAC	7/23/14	11.52%	15.52	15.5	0.77	8/29/14	16.09	0.59	-0.18	4%	-23%
PLD	8/25/14	11.70%	40.83	40	2.1	10/18/14	39.09	0.91	-1.19	-4%	-57%
IFF	8/26/14	11.63%	100.71	100	4.45	10/18/14	95.41	4.59	0.14	-5%	3%
IP	8/27/14	11.78%	48.14	48	2.57	10/18/14	46.66	1.34	-1.23	-3%	-48%
SDRL	8/29/14	11.98%	37.25	37	2.4	10/18/14	23.06	13.94	11.54	-38%	481%
NTGR	9/3/14	12.36%	33.17	33	2.2	10/18/14	31.45	1.55	-0.65	-5%	-30%
USB	9/3/14	12.36%	42.12	42	1.42	10/10/14	40.07	1.93	0.51	-5%	36%
JCI	9/4/14	12.64%	48.10	48	2.35	10/18/14	40.92	7.08	4.73	-15%	201%
TXT	9/5/14	12.09%	38.34	38	2.71	10/18/14	36.65	1.35	-1.36	-4%	-50%
USB	9/8/14	12.66%	42.03	42	1.81	10/24/14	40.91	1.09	-0.72	-3%	-40%
MDC	9/10/14	12.88%	28.18	28	1.85	10/18/14	25.21	2.79	0.94	-11%	51%
TYC	9/10/14	12.88%	44.29	44	2.02	10/18/14	40.19	3.81	1.79	-9%	89%
FITB	9/26/14	14.85%	20.29	20	1.34	11/22/14	20.13	0.13	-1.21	-1%	-90%
CQP	10/6/14	15.46%	32.58	32	2.45	11/22/14	30.45	1.55	-0.90	-7%	-37%
RDN	10/6/14	15.46%	14.36	14	1.7	11/22/14	17	3.00	1.30	18%	76%
STZ	10/8/14	15.11%	87.70	87.5	5	11/22/14	93.76	6.26	1.26	7%	25%
AGNC	1/6/15	21.12%	22.12	22	1.25	2/13/15	21.95	0.05	-1.20	-1%	-96%
F	1/14/15	21.48%	15.11	15	1.13	2/20/15	16.4	1.40	0.27	9%	24%
STX	3/2/15	13.04%	61.56	61.5	4.7	4/10/15	55.58	5.92	1.22	-10%	26%
MS	4/6/15	14.74%	35.91	35.5	2.81	5/22/15	38.17	2.67	-0.14	6%	-5%
ORCL	4/8/15	13.98%	43.11	43	2.1	5/22/15	43.93	0.93	-1.17	2%	-56%
WFC	4/14/15	13.67%	54.19	54	2.1	5/22/15	56	2.00	-0.10	3%	-5%
WFC	4/20/15	13.30%	54.36	54	2.12	5/29/15	55.96	1.96	-0.16	3%	-8%
TEN	4/21/15	13.25%	56.38	55	5.7	6/19/15	60.85	5.85	0.15	8%	3%
JDSU	4/23/15	12.48%	13.34	13	1.43	6/19/15	12.75	0.25	-1.18	-4%	-83%
KKR	5/8/15	12.86%	22.62	22	1.35	6/19/15	23	1.00	-0.35	2%	-26%
STX	5/14/15	12.74%	57.43	57	3.92	6/26/15	50.06	6.94	3.02	-13%	77%
LJPC	5/22/15	12.13%	19.67	17.5	7	7/17/15	32.3	14.80	7.80	64%	111%
EXAM	5/29/15	13.84%	40.88	40	3.6	7/17/15	36.92	3.08	-0.52	-10%	-14%
GOOGL	5/29/15	13.84%	545.32	545	32.1	7/17/15	699.62	154.62	122.52	28%	382%
HIG	6/3/15	13.66%	41.65	41.5	1.82	7/10/15	43.78	2.28	0.46	5%	25%
IEP	6/3/15	13.66%	90.51	90	5.1	7/17/15	86.57	3.43	-1.67	-4%	-33%
NEU	6/5/15	14.21%	455.59	455	22.5	7/17/15	449.74	5.26	-17.24	-1%	-77%
LNC	7/22/15	12.12%	58.67	57.5	4.22	9/18/15	47.6	9.90	5.68	-19%	135%
STZ	7/28/15	13.44%	117.74	115	6.8	9/18/15	127.35	12.35	5.55	8%	82%
DMND	9/23/15	22.13%	30.67	30	3.9	11/20/15	41.88	11.88	7.98	37%	205%
VC	9/25/15	23.62%	100.76	100	9.2	11/20/15	118.66	18.66	9.46	18%	103%
IRBT	10/29/15	14.61%	30.19	30	2.7	12/18/15	35.73	5.73	3.03	18%	112%
PENN	11/4/15	15.51%	17.73	17	1.75	12/18/15	15.26	1.74	-0.01	-14%	-1%
URI	1/4/16	20.70%	70.76	70.5	8.8	2/12/16	45.45	25.05	16.25	-36%	185%

CUMULATIVE PERCENT PROFIT	9329%
NUMBER OF TRADES	491
AVERAGE RETURN PER TRADE	19%
AVERAGE SIZE OF WIN	86%
AVERAGE SIZE OF LOSS	-51%
MINIMUM INVESTMENT \$	70
MAXIMUM INVESTMENT \$	4,710

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2016 ODDS BURNING FUSE TRACK TRADE-BY-TRADE RECORD

ticker date VIX stockStartPrice straddleStrikePrice netDebit expireDate stockExpirePrice straddleExercisePrice straddlePL stockReturn straddleReturn

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OPTIONS INVOLVE RISK AND ARE NOT SUITABLE FOR ALL INVESTORS.

PAST PERFORMANCE DOES NOT GUARANTEE FUTURE RESULTS