

What if you traded our Monthly Plan on the Five Index Funds we trade.

Trading period covered 15 months beginning Jan 2011 thru Mar 2012.  
Results are based on backtesting, not actual trades, nevertheless they suggest significant profit potential. Results exclude commissions.

Note: Monthly Plan will not issue new trade positions in weeks with extreme changes in volatility.

Index Funds Traded	Annual Return	Average Monthly Return
DJX	133.8%	11.15%
NDX	171.7%	14.31%
RUT	245.2%	20.4%
SPX	297.8%	24.8%
XEO	237.7%	19.8%

Trade Date	Trade Comment	Bull-Put Spreads	Bear-Call Spreads	Traded Contracts	Credit Per Contract	Debit Per Contract	Weekly Credit	Monthly Credit	Monthly Return
	DJX	Trading the DJX using the Monthly Plan					Annualized Return	133.8%	
7-Jan-11	Start Feb	113/111	121/123	4	\$63		\$252		
13-Jan-11	Add Feb	114/112	121/123	1	\$46		\$46		
20-Jan-11	Add Feb	114/112	122/124	1	\$39		\$39		
20-Jan-11	Adjust Bear		122/124	5	\$18	-\$32	-\$70		
27-Jan-11	Add Feb	116/114	124/126	1	\$22		\$22		
27-Jan-11	Adjust Bear		124/126	6	\$5	-\$27	-\$135		
3-Feb-11	Close Feb			7		-\$9	-\$62	\$92	8.84%
4-Feb-11	Start Mar	117/115	124/126	4	\$63		\$252		
10-Feb-11	Add Mar	119/117	126/128	1	\$48		\$48		
10-Feb-11	Adjust Bear		126/128	4	\$18	-\$50	-\$128		
17-Feb-11	Add Mar	119/117	127/129	1	\$37		\$37		
17-Feb-11	Adjust Bear		127/129	5	\$16	-\$26	-\$50		
24-Feb-11	No Play	116/114	126/128						
24-Feb-11	Adjust Bull	116/114		6	\$23	-\$36	-\$78		
3-Mar-11	Close Mar			6		-\$9	-\$54	\$27	3.13%
4-Mar-11	Start Apr	118/116	127/129	4	\$57		\$228		
10-Mar-11	No Play	117/115	128/130						
10-Mar-11	Adjust Bear		128/130	4	\$7	-\$12	-\$20		
10-Mar-11	Adjust Bull	117/115		4	\$46	-\$54	-\$32		
17-Mar-11	Add Apr	110/108	123/125	1	\$49		\$49		
17-Mar-11	Adjust Bull	110/108		4	\$20	-\$61	-\$164		
24-Mar-11	Add Apr	117/115	125/127	1	\$40		\$40		
24-Mar-11	Adjust Bear		125/127	1	\$22	-\$64	-\$42		
31-Mar-11	Close Apr			6		-\$15	-\$87	-\$28	-3.17%
1-Apr-11	Start May	119/117	127/129	4	\$79		\$316		
7-Apr-11	Add May	120/118	128/130	1	\$63		\$63		
7-Apr-11	Adjust Bear		128/130	4	\$29	-\$45	-\$64		
14-Apr-11	Add May	119/117	127/129	1	\$47		\$47		
14-Apr-11	Adjust Bull	119/117		1	\$29	-\$37	-\$8		
21-Apr-11	Add May	121/119	128/130	1	\$41		\$41		
21-Apr-11	Adjust Bear		128/130	1	\$18	-\$35	-\$17		
28-Apr-11	Add May	123/121	131/133	1	\$24		\$24		
28-Apr-11	Adjust Bear		131/133	7	\$10	-\$65	-\$385		
5-May-11	Close May			8		-\$11	-\$88	-\$71	-6.40%
6-May-11	No Play								
12-May-11	Start Jun	122/120	131/133	4	\$49		\$196		

19-May-11	Add Jun	122/120	130/132	1	\$41		\$41		
26-May-11	Add Jun	120/118	128/130	1	\$34		\$34		
26-May-11	Adjust Bull	120/118		5	\$21	-\$36	-\$75		
2-Jun-11	Close Jun			6		-\$35	-\$211	-\$15	-1.61%
3-Jun-11	Start Jul	117/115	127/129	4	\$58		\$232		
9-Jun-11	Add Jul	116/114	125/127	1	\$64		\$64		
9-Jun-11	Adjust Bull	116/114		4	\$27	-\$33	-\$24		
16-Jun-11	Add Jul	113/111	125/127	1	\$41		\$41		
16-Jun-11	Adjust Bull	113/111		5	\$20	-\$36	-\$80		
23-Jun-11	Add Jul	116/114	126/128	1	\$28		\$28		
23-Jun-11	Adjust Bear		126/128	2	\$5	-\$13	-\$16		
30-Jun-11	Close Jul			7		-\$29	-\$204	\$41	3.96%
1-Jul-11	Start Aug	120/118	128/130	4	\$88		\$352		
7-Jul-11	Add Aug	122/120	130/132	1	\$75		\$75		
7-Jul-11	Adjust Bear		130/132	4	\$50	-\$83	-\$132		
14-Jul-11	Add Aug	120/118	130/132	1	\$56		\$56		
14-Jul-11	Adjust Bull	120/118		1	\$35	-\$51	-\$16		
21-Jul-11	Add Aug	121/119	131/133	1	\$35		\$35		
28-Jul-11	Close Aug			6		-\$54	-\$322	\$48	6.69%
11-Aug-11	Start Sep	99/97	116/118	4	\$87		\$348		
18-Aug-11	Add Sep	105/103	124/126	1	\$47		\$47		
18-Aug-11	Adjust Bear		124/126	4	\$4	-\$52	-\$192		
25-Aug-11	Add Sep	104/102	123/125	1	\$42		\$42		
25-Aug-11	Adjust Bull	104/102		5	\$35	-\$36	-\$5		
1-Sep-11	Close Sep			6		-\$12	-\$69	\$171	22.41%
2-Sep-11	No Play								
8-Sep-11	Start Oct	107/105	122/124	4	\$70		\$280		
15-Sep-11	Add Oct	105/103	120/122	1	\$81		\$81		
15-Sep-11	Adjust Bull	105/103		4	\$29	-\$31	-\$8		
22-Sep-11	Add Oct	103/101	119/121	1	\$58		\$58		
22-Sep-11	Adjust Bull	103/101		5	\$31	-\$34	-\$15		
29-Sep-11	Add Oct	102/100	118/120	1	\$66		\$66		
29-Sep-11	Adjust Bull	102/100		6	\$24	-\$27	-\$18		
6-Oct-11	Close Oct			7		-\$24	-\$167	\$277	30.27%
7-Oct-11	Start Nov	104/102	118/120	4	\$97		\$388		
13-Oct-11	Add Nov	109/107	121/123	1	\$74		\$74		
13-Oct-11	Adjust Bear		121/123	4	\$35	-\$66	-\$124		
20-Oct-11	Add Nov	108/106	122/124	1	\$73		\$73		
20-Oct-11	Adjust Bear		122/124	5	\$37	-\$47	-\$50		
27-Oct-11	Add Nov	113/111	124/126	1	\$81		\$81		
27-Oct-11	Adjust Bear		124/126	6	\$68	-\$101	-\$198		
3-Nov-11	Close Nov			7		-\$39	-\$273	-\$29	-3.70%
4-Nov-11	Start Dec	114/112	127/129	4	\$76		\$304		
10-Nov-11	Add Dec	111/109	125/127	1	\$76		\$76		
10-Nov-11	Adjust Bull	111/109		4	\$32	-\$44	-\$48		
17-Nov-11	Add Dec	112/110	128/130	1	\$49		\$49		
17-Nov-11	Adjust Bear		128/130	5	\$11	-\$29	-\$90		

25-Nov-11	No Play									
1-Dec-11	Close Dec			6		-\$26	-\$153	\$138	17.90%	
2-Dec-11	Start Jan	114/112	126/128	4	\$92		\$368			
8-Dec-11	Add Jan	114/112	130/132	1	\$78		\$78			
8-Dec-11	Adjust Bear		130/132	4	\$21	-\$51	-\$120			
15-Dec-11	Add Jan	112/110	124/126	1	\$71		\$71			
15-Dec-11	Adjust Bull	112/110		5	\$30	-\$42	-\$60			
22-Dec-11	Add Jan	116/114	126/128	1	\$60		\$60			
22-Dec-11	Adjust Bear		126/128	1	\$35	-\$61	-\$26			
29-Dec-11	Add Jan	117/115	126/128	1	\$64		\$64			
5-Jan-12	Close Jan			8		-\$22	-\$175	\$260	27.11%	
6-Jan-12	Start Feb	119/117	129/131	4	\$75		\$300			
12-Jan-12	Add Feb	120/118	129/131	1	\$73		\$73			
19-Jan-12	Add Feb	121/119	130/132	1	\$61		\$61			
19-Jan-12	Adjust Bear		130/132	5	\$35	-\$50	-\$75			
26-Jan-12	Add Feb	123/121	132/134	1	\$38		\$38			
26-Jan-12	Adjust Bear		132/134	6	\$15	-\$30	-\$90			
2-Feb-12	Close Feb			7		-\$12	-\$82	\$225	24.25%	
3-Feb-12	Start Mar	123/121	131/133	4	\$82		\$328			
9-Feb-12	Add Mar	124/122	133/135	1	\$59		\$59			
9-Feb-12	Adjust Bear		133/135	4	\$30	-\$60	-\$120			
16-Feb-12	Add Mar	123/121	132/134	1	\$59		\$59			
16-Feb-12	Adjust Bull	123/121		1	\$27	-\$34	-\$7			
23-Feb-12	Add Mar	125/123	133/135	1	\$35		\$35			
23-Feb-12	Adjust Bear		133/135	1	\$18	-\$37	-\$19			
1-Mar-12	Close Feb			7		-\$19	-\$132	\$203	22.09%	
2-Mar-12	Start Mar	126/124	134/136	4	\$78		\$312			
8-Mar-12	Add Mar	124/122	133/135	1	\$69		\$69			
8-Mar-12	Adjust Bear	124/122		4	\$28	-\$40	-\$48			
15-Mar-12	Add Mar	128/126	136/138	1	\$59		\$59			
15-Mar-12	Adjust Bear		136/138	5	\$31	-\$68	-\$187			
22-Mar-12	Add Mar	127/125	136/138	1	\$36		\$36			
22-Mar-12	Adjust Bull	127/125		1	\$29	-\$37	-\$8			
29-Mar-12	Add Mar	127/125	136/138	1	\$24		\$24			
5-Apr-12	Close Mar			8		-\$11	-\$87	\$170	15.45%	
	DJX						Annualized Return	133.8%		
	NDX	Trading the NDX using the Monthly Plan						Annualized Return	171.7%	
7-Jan-11	Start Feb	2175/2150	2375/2400	4	\$905		\$3,620			
13-Jan-11	Add Feb	2200/2175	2400/2425	1	\$780		\$780			
13-Jan-11	Adjust Bear		2400/2425	4	\$415	-\$610	-\$780			
20-Jan-11	Add Feb	2225/2200	2375/2400	1	\$960		\$960			
27-Jan-11	Add Feb	2250/2225	2375/2400	1	\$920		\$920			
3-Feb-11	Close Feb			7		-\$398	-\$2,788	\$2,713	24.18%	
4-Feb-11	Start Mar	2250/2225	2400/2425	4	\$1,165		\$4,660			
10-Feb-11	Add Mar	2300/2275	2425/2450	1	\$1,190		\$1,190			
10-Feb-11	Adjust Bear		2425/2450	4	\$655	-\$920	-\$1,060			
17-Feb-11	Add Mar	2325/2300	2475/2500	1	\$855		\$855			

17-Feb-11	Adjust Bear		2475/2500	5	\$410	-\$925	-\$2,575		
24-Mar-11	Close Mar			6		-\$711	-\$4,265	\$3,070	37.01%
4-Mar-11	Start Apr	2275/2250	2450/2475	4	\$1,135		\$4,540		
10-Mar-11	Add Apr	2225/2200	2425/2450	1	\$1,030		\$1,030		
10-Mar-11	Adjust Bull	2225/2200		4	\$660	-\$915	-\$1,020		
17-Mar-11	No Play	2125/2100	2275/2300						
17-Mar-11	Adjust Bull	2125/2100		5	\$470	-\$885	-\$2,075		
24-Mar-11	Add Apr	2175/2150	2350/2375	1	\$1,110		\$1,110		
31-Mar-11	Close Apr			6		-\$313	-\$1,880	\$1,705	20.49%
1-Apr-11	Start May	2250/2225	2425/2450	4	\$1,220		\$4,880		
7-Apr-11	Add May	2250/2225	2400/2425	1	\$1,270		\$1,270		
14-Apr-11	Add May	2250/2225	2400/2425	1	\$1,000		\$1,000		
21-Apr-11	Add May	2300/2275	2425/2450	1	\$985		\$985		
21-Apr-11	Adjust Bear		2425/2450	2	\$630	-\$965	-\$670		
28-Apr-11	Add May	2350/2325	2475/2500	1	\$795		\$795		
28-Apr-11	Adjust Bear		2475/2500	7	\$330	-\$905	-\$4,025		
5-May-11	Close May			8		-\$289	-\$2,314	\$1,921	17.35%
6-May-11	Start Jun	2300/2275	2450/2475	4	\$1,225		\$4,900		
12-May-11	Add Jun	2325/2300	2450/2475	1	\$1,310		\$1,310		
19-May-11	Add Jun	2300/2275	2425/2450	1	\$955		\$955		
19-May-11	Adjust Bull	2300/2275		1	\$405	-\$550	-\$145		
26-May-11	Add Jun	2250/2225	2375/2400	1	\$920		\$920		
26-May-11	Adjust Bull	2250/2225		6	\$325	-\$825	-\$3,000		
2-Jun-11	Close Jun			7		-\$450	-\$3,148	\$1,792	19.03%
3-Jun-11	Start Jul	2250/2225	2400/2425	4	\$1,125		\$4,500		
9-Jun-11	Add Jul	2175/2150	2325/2350	1	\$1,150		\$1,150		
9-Jun-11	Adjust Bull	2175/2150		4	\$505	-\$970	-\$1,860		
16-Jun-11	Add Jul	2125/2100	2300/2325	1	\$965		\$965		
16-Jun-11	Adjust Bull	2125/2100		5	\$515	-\$765	-\$1,250		
23-Jun-11	Add Jul	2150/2125	2325/2350	1	\$765		\$765		
23-Jun-11	Adjust Bear		2325/2350	2	\$345	-\$640	-\$590		
30-Jun-11	Close Jul			7		-\$632	-\$4,421	-\$741	-7.32%
1-Jul-11	Start Aug	2250/2225	2400/2425	4	\$1,165		\$4,660		
7-Jul-11	Add Aug	2300/2275	2450/2475	1	\$1,365		\$1,365		
7-Jul-11	Adjust Bear		2450/2475	4	\$1,005	-\$1,455	-\$1,800		
14-Jul-11	Add Aug	2250/2225	2450/2475	1	\$955		\$955		
14-Jul-11	Adjust Bull	2250/2225		1	\$510	-\$675	-\$165		
21-Jul-11	Add Aug	2300/2275	2475/2500	1	\$1,115		\$1,115		
21-Jul-11	Adjust Bear		2475/2500	6	\$760	-\$890	-\$780		
28-Jul-11	Close Aug			7		-\$846	-\$5,925	-\$575	-6.11%
5-Aug-11	No Play	2050/2025	2375/2400	0					
11-Aug-11	No Play	1925/1900	2225/2250	0					
18-Aug-11	No Play	2200/2175	2350/2375	0					
25-Aug-11	Start Sep	1975/1950	2325/2350	4	\$623		\$2,492		
1-Sep-11	Close Sep			4		-\$525	-\$2,100	\$392	5.22%
2-Sep-11	Start Oct	2100/2075	2350/2375	4	\$1,205		\$4,820		
8-Sep-11	Add Oct	2100/2075	2350/2375	1	\$1,290		\$1,290		

15-Sep-11	Add Oct	2125/2100	2375/2400	1	\$1,295		\$1,295		
15-Sep-11	Adjust Bear		2375/2400	5	\$875	-\$1,035	-\$800		
22-Sep-11	No Play	2100/2075	2425/2450	0					
22-Sep-11	Adjust Bull	2100/2075		1	\$435	-\$525	-\$90		
22-Sep-11	Adjust Bear		2425/2450	6	\$445	-\$690	-\$1,470		
29-Sep-11	Add Oct	2050/2025	2400/2425	1	\$795		\$795		
29-Sep-11	Adjust Bull	2050/2025		6	\$500	-\$645	-\$870		
6-Oct-11	Close Oct			7		-\$480	-\$3,363	\$1,607	17.28%
7-Oct-11	Start Nov	2075/2050	2375/2400	4	\$1,290		\$5,160		
13-Oct-11	Add Nov	2200/2175	2425/2450	1	\$1,355		\$1,355		
13-Oct-11	Adjust Bear		2425/2450	4	\$845	-\$1,115	-\$1,080		
20-Oct-11	Add Nov	2175/2150	2450/2475	1	\$1,105		\$1,105		
20-Oct-11	Adjust Bull	2175/2150		1	\$515	-\$595	-\$80		
20-Oct-11	Adjust Bear		2450/2475	5	\$590	-\$670	-\$400		
27-Oct-11	No Play	2225/2200	2450/2475	0					
3-Nov-11	Close Nov			6		-\$617	-\$3,702	\$2,358	31.95%
4-Nov-11	Start Dec	2250/2225	2500/2525	4	\$1,165		\$4,660		
10-Nov-11	Add Dec	2175/2150	2450/2475	1	\$1,105		\$1,105		
10-Nov-11	Adjust Bull	2175/2150		4	\$520	-\$740	-\$880		
17-Nov-11	Add Dec	2200/2175	2450/2475	1	\$1,050		\$1,050		
25-Nov-11	No Play								
1-Dec-11	Close Dec			6		-\$257	-\$1,542	\$4,393	53.67%
2-Dec-11	Start Jan	2200/2175	2425/2450	4	\$1,365		\$5,460		
8-Dec-11	Add Jan	2175/2150	2450/2475	1	\$1,100		\$1,100		
8-Dec-11	Adjust Bull	2175/2150		4	\$610	-\$675	-\$260		
8-Dec-11	Adjust Bear		2450/2475	4	\$150	-\$210	-\$240		
15-Dec-11	Add Jan	2125/2100	2325/2350	1	\$1,175		\$1,175		
15-Dec-11	Adjust Bull	2125/2100		5	\$510	-\$715	-\$1,025		
22-Dec-11	Add Jan	2150/2125	2350/2375	1	\$960		\$960		
22-Dec-11	Adjust Bear		2350/2375	1	\$585	-\$790	-\$205		
29-Dec-11	Add Jan	2175/2150	2350/2375	1	\$925		\$925		
5-Jan-12	Close Jan			8		-\$538	-\$4,305	\$3,585	34.54%
6-Jan-12	Start Feb	2275/2250	2425/2450	4	\$1,370		\$5,480		
12-Jan-12	Add Feb	2300/2275	2450/2475	1	\$1,290		\$1,290		
12-Jan-12	Adjust Bear		2450/2475	4	\$755	-\$890	-\$540		
19-Jan-12	Add Feb	2350/2325	2500/2525	1	\$1,100		\$1,100		
19-Jan-12	Adjust Bear		2500/2525	5	\$615	-\$1,130	-\$2,575		
26-Jan-12	Add Feb	2375/2350	2550/2575	1	\$680		\$680		
26-Jan-12	Adjust Bear		2550/2575	6	\$285	-\$740	-\$2,730		
2-Feb-12	Close Feb			7		-\$500	-\$3,498	-\$793	-8.86%
3-Feb-12	Start Mar	2425/2400	2575/2600	4	\$1,370		\$5,480		
9-Feb-12	Add Mar	2475/2450	2625/2650	1	\$1,225		\$1,225		
9-Feb-12	Adjust Bear		2625/2650	4	\$765	-\$1,205	-\$1,760		
16-Feb-12	Add Mar	2475/2450	2625/2650	1	\$1,270		\$1,270		
23-Feb-12	Add Mar	2500/2475	2675/2700	1	\$670		\$670		
23-Feb-12	Adjust Bear		2675/2700	6	\$385	-\$690	-\$1,830		
1-Mar-12	Close Mar			7		-\$833	-\$5,829	-\$774	-8.74%

2-Mar-12	Start Apr	2550/2525	2725/2750	4	\$1,200		\$4,800			
8-Mar-12	Add Apr	2525/2500	2700/2725	1	\$1,290		\$1,290			
8-Mar-12	Adjust Bull	2525/2500		4	\$410	-\$490	-\$320			
15-Mar-12	Add Apr	2625/2600	2800/2825	1	\$1,050		\$1,050			
15-Mar-12	Adjust Bear		2800/2825	5	\$580	-\$1,465	-\$4,425			
22-Mar-12	Add Apr	2650/2625	2825/2850	1	\$825		\$825			
22-Mar-12	Adjust Bear		2825/2850	6	\$430	-\$650	-\$1,320			
29-Mar-12	Add Apr	2675/2650	2850/2875	1	\$640		\$640			
29-Mar-12	Adjust Bear		2850/2875	7	\$295	-\$535	-\$1,680			
5-Apr-12	Close Apr			8		-\$321	-\$2,570	-\$1,710	-15.01%	
	NDX						Annualized Return	171.7%		
	RUT	Trading the RUT using the Monthly Plan						Annualized Return	245.2%	
7-Jan-11	Start Feb	770/760	820/830	4	\$590		\$2,360			
13-Jan-11	Add Feb	775/765	825/835	1	\$565		\$565			
13-Jan-11	Adjust Bear		825/835	4	\$315	-\$350	-\$140			
20-Jan-11	Add Feb	745/735	830/840	1	\$320		\$320			
20-Jan-11	Adjust Bear		830/840	5	\$105	-\$133	-\$140			
20-Jan-11	Adjust Bull	745/735		5	\$215	-\$359	-\$720			
27-Jan-11	Add Feb	750/740	830/840	1	\$248		\$248			
3-Feb-11	Close Feb			7		-\$181	-\$1,270	\$1,223	34.85%	
4-Feb-11	Start Mar	750/740	840/850	4	\$395		\$1,580			
10-Feb-11	Add Mar	775/765	845/855	1	\$450		\$450			
10-Feb-11	Adjust Bear		845/855	4	\$250	-\$300	-\$200			
17-Feb-11	Add Mar	790/780	865/875	1	\$345		\$345			
17-Feb-11	Adjust Bear		865/875	5	\$205	-\$400	-\$975			
24-Feb-11	Add Mar	765/755	835/845	1	\$380		\$380			
24-Feb-11	Adjust Bull	765/755		2	\$160	-\$248	-\$175			
3-Mar-11	Close Mar			7		-\$187	-\$1,310	\$95	2.24%	
4-Mar-11	Start Apr	775/765	845/855	4	\$585		\$2,340			
10-Mar-11	Add Apr	770/760	870/880	1	\$397		\$397			
10-Mar-11	Adjust Bull	770/760		4	\$290	-\$300	-\$40			
10-Mar-11	Adjust Bear		870/880	4	\$107	-\$225	-\$472			
17-Mar-11	Add Apr	760/750	835/845	1	\$450		\$450			
17-Mar-12	Adjust Bull	760/750		5	\$265	-\$305	-\$200			
24-Mar-11	Add Apr	775/765	850/860	1	\$315		\$315			
24-Mar-11	Adjust Bear		850/860	1	\$175	-\$340	-\$165			
31-Mar-11	Close Apr			7		-\$243	-\$1,703	\$923	26.37%	
1-Apr-11	Start May	805/795	880/890	4	\$500		\$2,000			
7-Apr-11	Add May	820/810	890/900	1	\$475		\$475			
7-Apr-11	Adjust Bear		890/900	4	\$225	-\$290	-\$260			
14-Apr-11	Add May	790/780	855/865	1	\$450		\$450			
14-Apr-11	Adjust Bull	790/780		5	\$175	-\$271	-\$480			
21-Apr-11	Add May	815/805	865/875	1	\$425		\$425			
21-Apr-11	Adjust Bear		865/875	1	\$245	-\$375	-\$130			
28-Apr-11	Add May	825/815	890/900	1	\$292		\$292			
28-Apr-11	Adjust Bear		890/900	2	\$162	-\$450	-\$576			
5-May-11	Close May			8		-\$143	-\$1,145	\$1,051	24.12%	

6-May-11	Start Jun	800/790	875/885	4	\$450		\$1,800		
12-May-11	Add Jun	800/790	875/885	1	\$455		\$455		
19-May-11	Add Jun	800/790	865/875	1	\$310		\$310		
26-May-11	Add Jun	785/775	855/865	1	\$330		\$330		
26-May-11	Adjust Bull	785/775		6	\$92	-\$155	-\$378		
2-Jun-11	Close Jun			7		-\$191	-\$1,340	\$1,177	28.67%
3-Jun-11	Start Jul	780/770	860/870	4	\$432		\$1,728		
9-Jun-11	Add Jul	750/740	825/835	1	\$440		\$440		
9-Jun-11	Adjust Bull	750/740		4	\$195	-\$345	-\$600		
16-Jun-11	Add Jul	740/730	825/835	1	\$368		\$368		
16-Jun-11	Adjust Bull	740/730		5	\$180	-\$215	-\$175		
23-Jun-11	Add Jul	760/750	840/850	1	\$258		\$258		
23-Jun-11	Adjust Bear		840/850	2	\$117	-\$275	-\$316		
30-Jun-11	Close Jul			7		-\$166	-\$1,164	\$539	12.82%
1-Jul-11	Start Aug	800/790	860/870	4	\$600		\$2,400		
7-Jul-11	Add Aug	810/800	880/890	1	\$535		\$535		
7-Jul-11	Adjust Bear		880/890	4	\$370	-\$505	-\$540		
14-Jul-11	Add Aug	795/785	880/890	1	\$435		\$435		
14-Jul-11	Adjust Bull	795/785		5	\$255	-\$280	-\$125		
21-Jul-11	Add Aug	795/785	870/880	1	\$405		\$405		
28-Jul-11	Close Aug	745/735		7		-\$442	-\$3,095	\$15	0.47%
5-Aug-11	Start Sep	590/580	725/735	4	\$585		\$2,340		
11-Aug-11	Add Sep	595/585	725/735	1	\$205		\$205		
18-Aug-11	Add Sep	640/630	775/785	1	\$315		\$315		
18-Aug-11	Adjust Bull		775/785	5	\$40	-\$220	-\$900		
25-Aug-11	Add Sep	620/610	770/780	1	\$257		\$257		
25-Aug-11	Adjust Bull	620/610		1	\$220	-\$255	-\$35		
1-Sep-11	Close Sep			7		-\$90	-\$627	\$1,555	40.05%
2-Sep-11	Start Oct	655/645	760/770	4	\$510		\$2,040		
8-Sep-11	Add Oct	650/640	770/780	1	\$465		\$465		
8-Sep-11	Adjust Bull	650/640		4	\$275	-\$280	-\$20		
8-Sep-11	Adjust Bear		770/780	4	\$190	-\$240	-\$200		
15-Sep-11	Add Oct	640/630	765/775	1	\$475		\$475		
15-Sep-11	Adjust Bull	640/630		5	\$185	-\$190	-\$25		
22-Sep-11	Add Oct	600/590	725/735	1	\$390		\$390		
22-Sep-11	Adjust Bull	600/590		6	\$205	-\$310	-\$630		
29-Sep-11	Add Oct	580/570	720/730	1	\$380		\$380		
29-Sep-11	Adjust Bull	580/570		7	\$150	-\$175	-\$175		
6-Oct-11	Close Oct			8		-\$250	-\$1,999	\$701	16.49%
7-Oct-11	Start Nov	590/580	720/730	4	\$520		\$2,080		
13-Oct-11	Add Nov	650/640	750/760	1	\$490		\$490		
13-Oct-11	Adjust Bear		750/760	4	\$250	-\$420	-\$680		
20-Oct-11	Add Nov	630/620	755/765	1	\$410		\$410		
20-Oct-11	Adjust Bull	630/620		1	\$200	-\$240	-\$40		
20-Oct-11	Adjust Bear		755/765	5	\$210	-\$275	-\$325		
27-Oct-11	Add Nov	675/665	775/785	1	\$545		\$545		
27-Oct-11	Adjust Bear		775/785	6	\$460	-\$605	-\$870		

3-Nov-11	Close Nov			7		-\$349	-\$2,445	-\$835	-24.03%	
4-Nov-11	Start Dec	670/660	790/800	4	\$530		\$2,120			
10-Nov-11	Add Dec	660/650	775/785	1	\$505		\$505			
10-Nov-11	Adjust Bull	660/650		4	\$215	-\$235	-\$80			
17-Nov-11	Add Dec	670/660	785/795	1	\$425		\$425			
17-Nov-11	Adjust Bear		785/795	1	\$185	-\$235	-\$50			
25-Nov-11	Adjust Bull	610/600		6	\$185	-\$399	-\$1,285			
1-Dec-11	Close Dec			6		-\$97	-\$582	\$1,053	35.69%	
2-Dec-11	Start Jan	685/675	790/800	4	\$510		\$2,040			
8-Dec-11	Add Jan	685/675	810/820	1	\$415		\$415			
8-Dec-11	Adjust Bear		810/820	4	\$130	-\$205	-\$300			
15-Dec-11	Add Jan	660/650	755/765	1	\$595		\$595			
15-Dec-11	Adjust Bull	660/650		5	\$200	-\$270	-\$350			
22-Dec-11	Add Jan	700/690	780/790	1	\$460		\$460			
22-Dec-11	Adjust Bear		780/790	1	\$265	-\$455	-\$190			
29-Dec-11	Add Jan	695/685	775/785	1	\$400		\$400			
29-Dec-11	Adjust Bull	695/685		1	\$145	-\$155	-\$10			
5-Jan-12	Close Jan			8		-\$117	-\$939	\$2,121	51.86%	
6-Jan-12	Start Feb	710/700	790/800	4	\$520		\$2,080			
12-Jan-12	Add Feb	735/725	800/810	1	\$550		\$550			
12-Jan-12	Adjust Bear		800/810	4	\$320	-\$390	-\$280			
19-Jan-12	Add Feb	745/735	815/825	1	\$420		\$420			
19-Jan-12	Adjust Bear		815/825	5	\$230	-\$390	-\$800			
26-Jan-12	Add Feb	760/750	830/840	1	\$294		\$294			
26-Jan-12	Adjust Bear		830/840	6	\$132	-\$275	-\$858			
2-Feb-12	Close Feb			7		-\$283	-\$1,978	-\$572	-15.65%	
3-Feb-12	Start Mar	770/760	845/855	4	\$480		\$1,920			
9-Feb-12	Add Mar	790/780	865/875	1	\$370		\$370			
9-Feb-12	Adjust Bear		865/875	4	\$215	-\$370	-\$620			
16-Feb-12	Add Mar	780/770	850/860	1	\$500		\$500			
16-Feb-12	Adjust Bull	780/770		1	\$220	-\$255	-\$35			
23-Feb-12	Add Mar	780/770	855/865	1	\$440		\$440			
23-Feb-12	Adjust Bear		855/865	1	\$232	-\$290	-\$58			
1-Mar-12	Close Mar			7		-\$138	-\$966	\$1,551	41.14%	
2-Mar-12	Start Apr	775/765	850/860	4	\$545		\$2,180			
8-Mar-12	Add Apr	750/740	835/845	1	\$480		\$480			
8-Mar-12	Adjust Bull	750/740		4	\$165	-\$240	-\$300			
15-Mar-12	Add Apr	785/775	860/870	1	\$445		\$445			
15-Mar-12	Adjust Bear		860/870	5	\$270	-\$384	-\$570			
22-Mar-12	Add Apr	790/780	870/880	1	\$298		\$298			
22-Mar-12	Adjust Bear		870/880	6	\$92	-\$170	-\$468			
29-Mar-12	Add Apr	795/785	875/885	1	\$238		\$238			
29-Mar-12	Adjust Bear		875/885	7	\$92	-\$122	-\$210			
5-Apr-12	Close Apr			8		-\$91	-\$725	\$1,368	31.38%	
	RUT						Annualized Return	245.2%		
	SPX	Trading the SPX using the Monthly Plan						Annualized Return	297.8%	
7-Jan-11	Start Feb	1240/1230	1315/1325	4	\$455		\$1,820			



13-Jan-11	Add Feb	1250/1240	1325/1335	1	\$425		\$425		
13-Jan-11	Adjust Bear		1325/1335	4	\$170	-\$240	-\$280		
20-Jan-11	Add Feb	1245/1235	1320/1330	1	\$440		\$440		
20-Jan-11	Adjust Bull	1245/1235		1	\$205	-\$215	-\$10		
27-Jan-11	Add Feb	1260/1250	1335/1345	1	\$350		\$350		
27-Jan-11	Adjust Bear		1335/1345	6	\$110	-\$245	-\$810		
3-Feb-11	Close Feb			7		-\$161	-\$1,126	\$809	20.40%
4-Feb-11	Start Mar	1265/1255	1345/1355	4	\$530		\$2,120		
10-Feb-11	Add Mar	1285/1275	1355/1365	1	\$480		\$480		
10-Feb-11	Adjust Bear		1355/1365	4	\$230	-\$325	-\$380		
17-Feb-11	Add Mar	1300/1290	1370/1380	1	\$320		\$320		
17-Feb-11	Adjust Bear		1370/1380	5	\$185	-\$290	-\$525		
24-Feb-11	Adjust Bull	1260/1250		6	\$165	-\$212	-\$280		
3-Mar-11	Close Mar			6		-\$168	-\$1,008	\$727	23.60%
4-Mar-11	Start Apr	1270/1260	1350/1360	4	\$570		\$2,280		
10-Mar-11	Adjust Bear		1380/1390	4	\$78	-\$175	-\$388		
10-Mar-11	Adjust Bull	1260/1250		4	\$240	-\$290	-\$200		
17-Mar-11	Add Apr	1195/1185	1320/1330	1	\$410		\$410		
17-Mar-11	Adjust Bull	1195/1185		4	\$140	-\$205	-\$260		
24-Mar-11	Add Apr	1255/1245	1340/1350	1	\$360		\$360		
24-Mar-11	Adjust Bear		1340/1350	1	\$235	-\$460	-\$225		
31-Mar-11	Close Apr			6		-\$144	-\$865	\$1,112	37.69%
1-Apr-11	Start May	1290/1280	1370/1380	4	\$570		\$2,280		
7-Apr-11	Add May	1295/1285	1375/1385	1	\$590		\$590		
7-Apr-11	Adjust Bear		1375/1385	4	\$245	-\$285	-\$160		
14-Apr-11	Add May	1275/1265	1350/1360	1	\$540		\$540		
14-Apr-11	Adjust Bull	1275/1265		5	\$210	-\$238	-\$140		
21-Apr-11	Add May	1295/1285	1365/1375	1	\$385		\$385		
21-Apr-11	Adjust Bear		1365/1375	1	\$192	-\$375	-\$183		
28-Apr-11	Add May	1320/1310	1390/1400	1	\$285		\$285		
28-Apr-11	Adjust Bear		1390/1400	7	\$135	-\$339	-\$1,430		
5-May-11	Close May			8		-\$100	-\$800	\$1,367	34.87%
12-May-11	Start Jun	1310/1300	1380/1390	4	\$520		\$2,080		
19-May-11	Add Jun	1305/1295	1375/1385	1	\$410		\$410		
19-May-11	Adjust Bull	1305/1295		4	\$140	-\$190	-\$200		
26-May-11	Add Jun	1280/1270	1360/1370	1	\$295				
26-May-11	Adjust Bull	1280/1270		5	\$120	-\$220	-\$500		
2-Jun-11	Close Jun			6		-\$188	-\$1,128	\$662	20.59%
3-Jun-11	Start Jul	1265/1255	1360/1370	4	\$460		\$1,840		
9-Jun-11	Add Jul	1235/1225	1325/1335	1	\$480		\$480		
9-Jun-11	Adjust Bull	1235/1225		4	\$175	-\$275	-\$400		
16-Jun-11	Add Jul	1215/1205	1320/1330	1	\$380		\$380		
16-Jun-11	Adjust Bull	1215/1205		5	\$170	-\$230	-\$300		
23-Jun-11	Add Jul	1235/1225	1340/1350	1	\$275		\$275		
23-Jun-11	Adjust Bear		1340/1350	2	\$57	-\$190	-\$266		
30-Jun-11	Close Jul			7		-\$152	-\$1,066	\$943	23.43%
1-Jul-11	Start Aug	1280/1270	1360/1370	4	\$595		\$2,380		

7-Jul-11	Add Aug	1300/1290	1380/1390	1	\$490		\$490		
7-Jul-11	Adjust Bear		1380/1390	4	\$385	-\$485	-\$400		
14-Jul-11	Close Aug			5		-\$402	-\$2,010	\$460	21.60%
11-Aug-11	Start Sep	1025/1015	1215/1225	4	\$530		\$2,120		
18-Aug-11	Add Sep	1095/1085	1265/1275	1	\$320		\$320		
18-Aug-11	Adjust Bear		1265/1275	4	\$80	-\$280	-\$800		
25-Aug-11	Add Sep	1080/1070	1275/1285	1	\$208		\$208		
25-Aug-11	Adjust Bear		1275/1285	5	\$53	-\$55	-\$10		
25-Aug-11	Adjust Bull	1080/1070		1	\$105	-\$155	-\$50		
1-Sep-11	Close Sep			6		-\$34	-\$206	\$1,582	47.20%
8-Sep-11	Start Oct	1125/1115	1270/1280	4	\$510		\$2,040		
15-Sep-11	Add Oct	1120/1110	1255/1265	1	\$540		\$540		
22-Sep-11	Add Oct	1085/1075	1250/1260	1	\$383		\$383		
22-Sep-11	Adjust Bull	1085/1075		5	\$200	-\$268	-\$340		
29-Sep-11	Add Oct	1065/1055	1235/1245	1	\$345		\$345		
29-Sep-11	Adjust Bull	1065/1055		6	\$155	-\$185	-\$180		
6-Oct-11	Close Oct			7		-\$95	-\$665	\$2,123	57.50%
7-Oct-11	Start Nov	1070/1060	1225/1235	4	\$505		\$2,020		
13-Oct-11	Add Nov	1150/1140	1265/1275	1	\$590		\$590		
13-Oct-11	Adjust Bear		1265/1275	4	\$250	-\$430	-\$720		
20-Oct-11	Add Nov	1135/1125	1285/1295	1	\$420		\$420		
20-Oct-11	Adjust Bear		1285/1295	5	\$230	-\$325	-\$475		
27-Oct-11	Add Nov	1165/1155	1320/1330	1	\$380		\$380		
27-Oct-11	Adjust Bear		1320/1330	6	\$365	-\$610	-\$1,470		
3-Nov-11	Close Nov			7		-\$43	-\$301	\$444	12.37%
3-Nov-11	Start Dec	1175/1165	1305/1315	4	\$480		\$1,920		
10-Nov-11	Add Dec	1160/1150	1300/1310	1	\$410		\$410		
10-Nov-11	Adjust Bull	1160/1150		4	\$180	-\$200	-\$80		
17-Nov-11	Add Dec	1165/1155	1310/1320	1	\$510		\$510		
17-Nov-11	Adjust Bear		1310/1320	5	\$150	-\$181	-\$155		
25-Nov-11	Close Dec			6		-\$475	-\$2,850	-\$245	-7.75%
2-Dec-11	Start Jan	1185/1175	1310/1320	4	\$540		\$2,160		
8-Dec-11	Add Jan	1180/1170	1340/1350	1	\$410		\$410		
8-Dec-11	Adjust Bear		1340/1350	4	\$145	-\$250	-\$420		
15-Dec-11	Add Jan	1155/1145	1265/1275	1	\$560		\$560		
15-Dec-11	Adjust Bull	1155/1145		5	\$195	-\$278	-\$415		
22-Dec-11	Add Jan	1195/1185	1290/1300	1	\$470		\$470		
22-Dec-11	Adjust Bear		1290/1300	1	\$110	-\$350	-\$240		
29-Dec-11	Add Jan	1200/1190	1295/1305	1	\$380		\$380		
5-Jan-12	Close Jan			8		-\$234	-\$1,870	\$1,035	25.75%
6-Jan-12	Start Feb	1235/1225	1325/1335	4	\$490		\$1,960		
12-Jan-12	Add Feb	1255/1245	1330/1320	1	\$580		\$580		
12-Jan-12	Adjust Bear		1330/1320	4	\$345	-\$350	-\$20		
19-Jan-12	Add Feb	1275/1265	1345/1355	1	\$520		\$520		
19-Jan-12	Adjust Bear		1345/1355	5	\$300	-\$410	-\$550		
26-Jan-12	Add Feb	1290/1280	1360/1370	1	\$444		\$444		
26-Jan-12	Adjust Bear		1360/1370	6	\$143	-\$265	-\$732		

2-Feb-12	Close Feb			7		-\$154	-\$1,078	\$1,124	32.15%	
2-Feb-12	Start Mar	1285/1275	1365/1375	4	\$500		\$2,000			
9-Feb-12	Add Mar	1310/1300	1390/1400	1	\$500		\$500			
9-Feb-12	Adjust Bear		1390/1400	4	\$245	-\$450	-\$820			
16-Feb-12	Add Mar	1300/1290	1385/1395	1	\$455		\$455			
16-Feb-12	Adjust Bull	1300/1290		1	\$190	-\$260	-\$70			
23-Feb-12	Add Mar	1315/1305	1400/1410	1	\$235		\$235			
23-Feb-12	Adjust Bear		1400/1410	6	\$138	-\$240	-\$612			
1-Mar-12	Clse Feb			7		-\$217	-\$1,521	\$167	4.38%	
2-Mar-12	Start Mar	1310/1300	1420/1430	4	\$425		\$1,700			
8-Mar-12	Add Mar	1310/1300	1395/1405	1	\$490		\$490			
15-Mar-12	Add Mar	1355/1345	1435/1445	1	\$420		\$420			
15-Mar-12	Adjust Bear		1435/1445	5	\$250	-\$405	-\$775			
22-Mar-12	Add Mar	1360/1350	1450/1460	1	\$275		\$275			
22-Mar-12	Adjust Bear		1450/1460	6	\$105	-\$168	-\$378			
29-Mar-12	Add Mar	1360/1350	1450/1460	1	\$210		\$210			
5-Apr-12	Close Mar			8		-\$129	-\$1,034	\$908	18.51%	
	SPX						Annualized Return	297.8%		
	XEO	Trading the XEO using the Monthly Plan						Annualized Return	237.7%	
7-Jan-11	Start Feb	560/550	590/600	4	\$463		\$1,852			
13-Jan-11	Add Feb	565/555	595/605	1	\$368		\$368			
20-Jan-11	Add Feb	565/555	590/600	1	\$410		\$410			
27-Jan-11	Add Feb	570/560	600/610	1	\$230		\$230			
27-Jan-11	Adjust Bear		600/610	6	\$105	-\$271	-\$995			
3-Feb-11	Close Feb			7		-\$67	-\$467	\$1,398	33.77%	
4-Feb-11	Start Mar	575/565	605/615	4	\$413		\$1,652			
10-Feb-11	Add Mar	580/570	610/620	1	\$313		\$313			
10-Feb-11	Adjust Bear		610/620	4	\$5	-\$25	-\$80			
17-Feb-11	Add Mar	585/575	615/625	1	\$300		\$300			
17-Feb-11	Adjust Bear		615/625	5	\$5	-\$10	-\$25			
24-Feb-11	Add Mar	570/560	610/620	1	\$248		\$248			
24-Feb-11	Adjust Bull	570/560		6	\$175	-\$234	-\$355			
3-Mar-11	Close Mar			7		-\$121	-\$846	\$1,207	26.90%	
4-Mar-11	Start Apr	570/560	605/615	4	\$550		\$2,200			
17-Mar-11	Add Apr	535/525	590/600	1	\$393		\$393			
17-Mar-11	Adjust Bull	535/525		4	\$123	-\$325	-\$808			
24-Mar-11	Add Apr	565/555	600/610	1	\$298		\$298			
24-Mar-11	Adjust Bear		600/610	1	\$180	-\$403	-\$223			
31-Mar-11	Close Apr			6		-\$168	-\$1,006	\$854	27.47%	
1-Apr-11	Start May	580/570	610/620	4	\$488		\$1,952			
7-Apr-11	Add May	580/570	610/620	1	\$463		\$463			
14-Apr-11	Add May	575/565	605/615	1	\$358		\$358			
14-Apr-11	Adjust Bull	575/565		5	\$205	-\$245	-\$200			
21-Apr-11	Add May	580/570	605/615	1	\$348		\$348			
28-Apr-11	Add May	590/580	620/630	1	\$208		\$208			
28-Apr-11	Adjust Bear		620/630	7	\$83	-\$334	-\$1,759			
5-May-11	Close May			8		-\$131	-\$1,044	\$326	6.98%	

6-May-11	Start Jun	585/575	620/630	4	\$385		\$1,540		
12-May-11	Add Jun	580/570	610/620	1	\$430		\$430		
12-May-11	Adjust Bull	580/570		4	\$130	-\$190	-\$240		
19-May-11	Add Jun	580/570	610/620	1	\$310		\$310		
26-May-11	Add Jun	570/560	600/610	1	\$290		\$290		
26-May-11	Adjust Bull	570/560		6	\$108	-\$205	-\$582		
2-Jun-11	Close Jun			7		-\$161	-\$1,125	\$623	14.06%
3-Jun-11	Start Jul	565/555	605/615	4	\$350		\$1,400		
9-Jun-11	Add Jul	550/540	590/600	1	\$363		\$363		
9-Jun-11	Adjust Bull	550/540		4	\$153	-\$280	-\$508		
16-Jun-11	Add Jul	545/535	585/595	1	\$365		\$365		
16-Jun-11	Adjust Bull	545/535		5	\$165	-\$200	-\$175		
23-Jun-11	Add Jul	550/540	595/605	1	\$190		\$190		
23-Jun-11	Adjust Bear		595/605	2	\$50	-\$140	-\$180		
30-Jun-11	Close Jul			7		-\$100	-\$702	\$753	16.08%
7-Jul-11	Start Aug	580/570	610/620	4	\$518		\$2,072		
14-Jul-11	Add Aug	570/560	605/615	1	\$425		\$425		
14-Jul-11	Adjust Bull	570/560		4	\$215	-\$300	-\$340		
21-Jul-11	Add Aug	575/565	610/620	1	\$448		\$448		
21-Jul-11	Adjust Bear		610/620	1	\$340	-\$435	-\$95		
28-Jul-11	Close Aug			6		-\$354	-\$2,123	\$387	12.67%
11-Aug-11	Start Sep	470/460	545/555	4	\$535		\$2,140		
18-Aug-11	Add Sep	495/485	580/590	1	\$220		\$220		
18-Aug-11	Adjust Bear		580/590	4	\$10	-\$150	-\$560		
25-Aug-11	Add Sep	490/480	575/585	1	\$125		\$125		
25-Aug-11	Adjust Bull	490/480		1	\$85	-\$150	-\$65		
1-Sep-11	Close Sep			6			-\$84	\$1,776	50.53%
8-Sep-11	Start Oct	510/500	570/580	4	\$428		\$1,712		
15-Sep-11	Add Oct	505/495	565/575	1	\$465		\$465		
15-Sep-11	Adjust Bull	505/495		4	\$145	-\$205	-\$240		
22-Sep-11	Add Oct	495/485	560/570	1	\$380		\$380		
22-Sep-11	Adjust Bull	495/485		5	\$300	-\$375	-\$375		
29-Sep-11	Add Oct	485/475	555/565	1	\$365		\$365		
29-Sep-11	Adjust Bull	485/475		6	\$145	-\$180	-\$210		
5-Oct-11	Close Oct			7		-\$157	-\$1,102	\$995	24.40%
6-Oct-11	Start Nov	490/480	550/560	4	\$560		\$2,240		
13-Oct-11	Add Nov	520/510	570/580	1	\$450		\$450		
13-Oct-11	Adjust Bear		570/580	4	\$240	-\$420	-\$720		
20-Oct-11	Add Nov	520/510	580/590	1	\$420		\$420		
20-Oct-11	Adjust Bear		580/590	5	\$235	-\$315	-\$400		
27-Oct-11	Add Nov	535/525	585/595	1	\$463		\$463		
3-Nov-11	Close Nov			7		-\$299	-\$2,094	\$359	10.48%
4-Nov-11	Start Dec	530/520	580/590	4	\$570		\$2,280		
10-Nov-11	Add Dec	525/515	580/590	1	\$505		\$505		
10-Nov-11	Adjust Bull	525/515		4	\$185	-\$190	-\$20		
17-Nov-11	Add Dec	525/515	585/595	1	\$373		\$373		
25-Nov-11	Add Dec	495/485	555/565	1	\$323		\$323		

25-Nov-11	Adjust Bull	495/485		6	\$190	-\$435	-\$1,470		
1-Dec-11	Close Dec			7		-\$250	-\$1,753	\$238	6.76%
2-Dec-11	Start Jan	535/525	585/595	4	\$525		\$2,100		
8-Dec-11	Add Jan	540/530	600/610	1	\$420		\$420		
8-Dec-11	Adjust Bear		600/610	4	\$150	-\$270	-\$480		
15-Dec-11	Add Jan	525/515	575/585	1	\$415		\$415		
15-Dec-11	Adjust Bull	525/515		5	\$180	-\$238	-\$290		
22-Dec-11	Add Jan	545/535	585/595	1	\$373		\$373		
22-Dec-11	Adjust Bear		585/595	1	\$238	-\$390	-\$152		
29-Dec-11	Add Jan	545/535	585/595	1	\$373		\$373		
5-Jan-12	Close Jan			8		-\$194	-\$1,551	\$1,208	27.97%
6-Jan-12	Start Feb	560/550	600/610	4	\$483		\$1,932		
12-Jan-12	Add Feb	570/560	600/610	1	\$525		\$525		
19-Jan-12	Add Feb	575/565	610/620	1	\$368		\$368		
19-Jan-12	Adjust Bear		610/620	5	\$208	-\$380	-\$860		
26-Jan-12	Add Feb	585/575	615/625	1	\$295		\$295		
26-Jan-12	Adjust Bear		615/625	6	\$100	-\$175	-\$450		
2-Feb-12	Close Feb			7		-\$113	-\$791	\$1,019	26.26%
2-Feb-12	Start Mar	580/570	615/625	4	\$463		\$1,852		
9-Feb-12	Add Mar	595/585	625/635	1	\$448		\$448		
9-Feb-12	Adjust Bear		625/635	4	\$248	-\$410	-\$648		
16-Feb-12	Add Mar	590/580	625/635	1	\$380		\$380		
16-Feb-12	Adjust Bull	590/580		1	\$135	-\$160	-\$25		
23-Feb-12	Add Mar	600/590	630/640	1	\$263		\$263		
23-Feb-12	Adjust Bear		630/640	6	\$140	-\$238	-\$588		
1-Mar-12	Close Mar			7		-\$256	-\$1,790	-\$108	-2.66%
1-Mar-12	Start Apr	600/590	635/645	4	\$495		\$1,980		
8-Mar-12	Add Apr	595/585	630/640	1	\$498		\$498		
8-Mar-12	Adjust Bull	595/585		4	\$25	-\$43	-\$72		
15-Mar-12	Add Apr	615/605	650/660	1	\$363		\$363		
15-Mar-12	Adjust Bear		650/660	5	\$225	-\$533	-\$1,540		
22-Mar-12	Add Apr	620/610	655/665	1	\$268		\$268		
29-Mar-12	Add Apr	620/610	660/670	1	\$165		\$165		
5-Apr-12	Close Apr			8		-\$117	-\$933	\$729	15.43%
	XEO						Annualized Return	237.7%	