Weekly RUT Iron Condor 8-30

RUT Price: $809.06 -8.78 -1.07% **Date: 8/30/2012 at 2:55 PM**

	07 Sep 12 (8)			
Options	Mid	IV	Delta	Trade
840 Calls	$0.40	15.5%	5.2	+10
830 Calls	$1.15	15.1%	12.9	-10
780 Puts	$1.88	22.7%	-13.4	-10
770 Puts	$1.05	24.1%	-7.9	+10

Before Adjustment	
Delta	-21.8
Gamma	-8.7
Theta	216.7
Vega	-206.7
Margin	$8,425
Cost	$1,575

Position Analysis	
Profit/Loss	$0
Profit/Loss %	0.00%
Days In Trade	0
Std Dev	0.00

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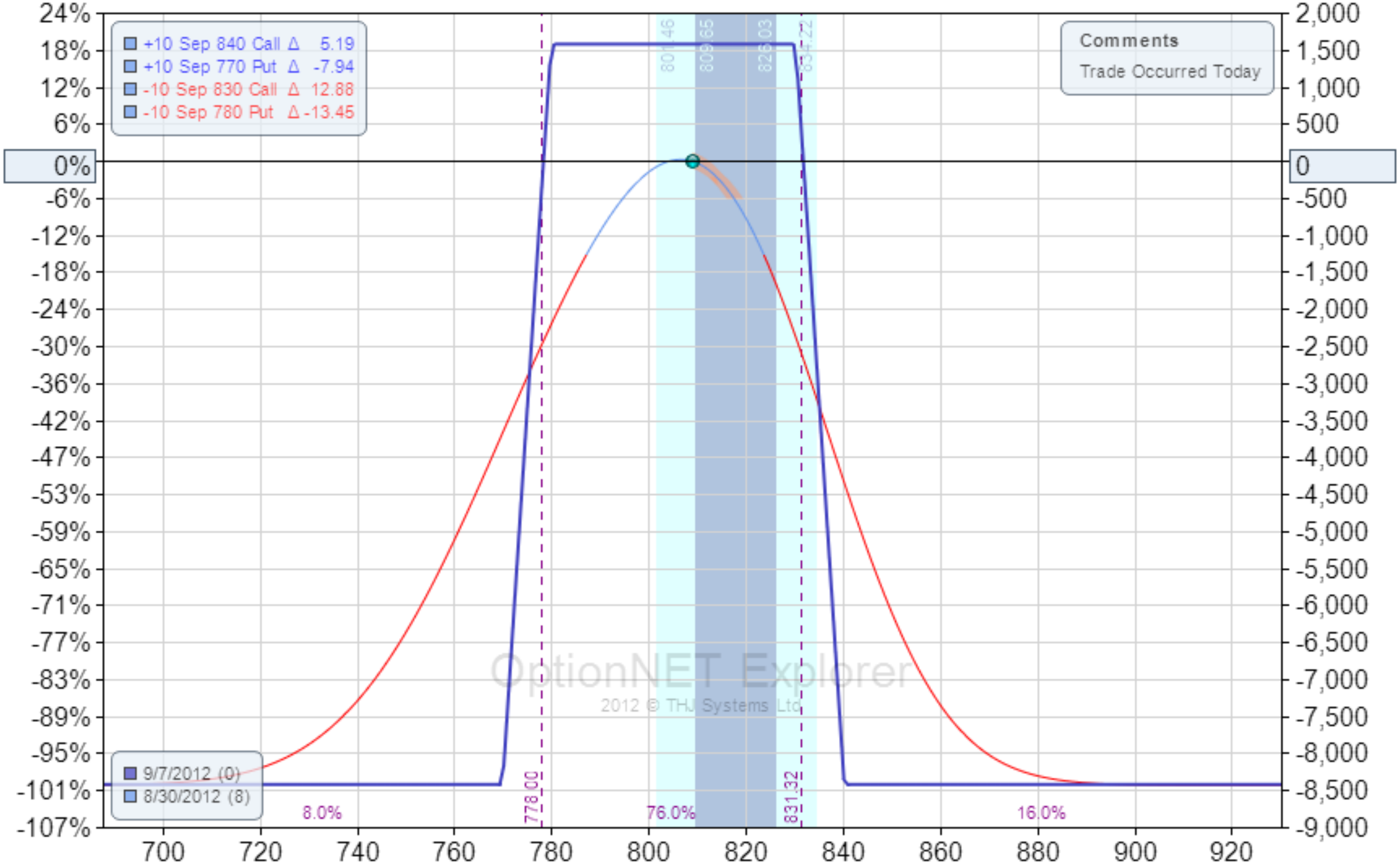
Is graph steep?



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1 week later and RUT $30 higher

RUT Price: $837.55 +16.32 +1.99% **Date: 9/6/2012 at 2:55 PM**

	07 Sep 12 (1)			
Options	Mid	IV	Delta	Trade
840 Calls	$1.25	12.9%	33.5	+10
830 Calls	$7.95	14.9%	87.8	-10
780 Puts	$0.03	50.9%	-0.4	-10
770 Puts	$0.03	59.2%	-0.3	+10

Before Adjustment	
Delta	-543.0
Gamma	33.2
Theta	-372.3
Vega	70.4
Margin	$8,425
Cost	$1,575

Position Analysis	
Profit/Loss	-$5,125
Profit/Loss %	-60.83%
Days In Trade	7
Std Dev	1.36

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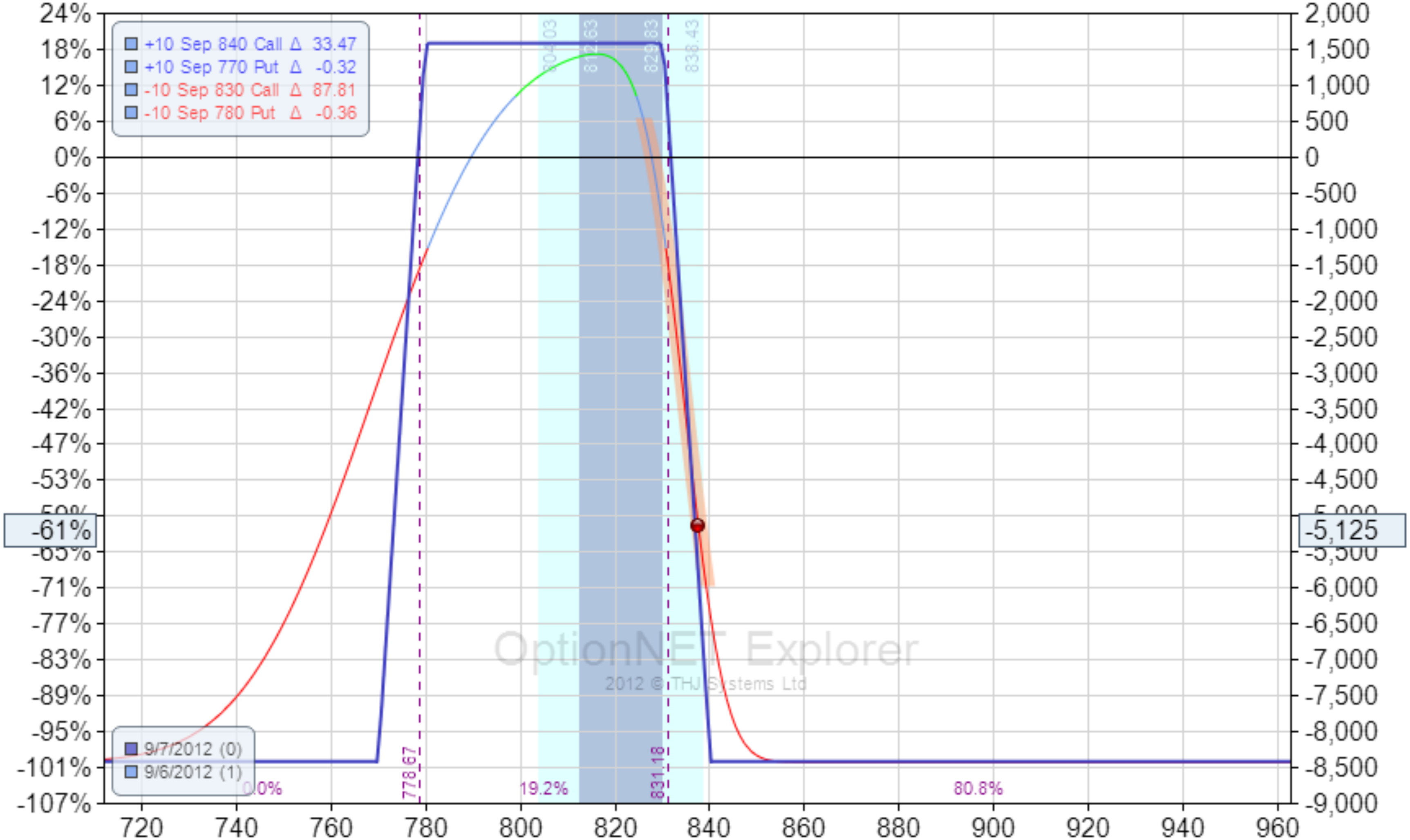
How does your 1 SD feel now?



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50 day Iron Condor

RUT Price: $809.06 -8.78 -1.07% **Date: 8/30/2012 at 2:55 PM**

	19 Oct 12 (50)			
Options	Mid	IV	Delta	Trade
880 Calls	$1.60	15.6%	7.8	+10
870 Calls	$2.63	15.9%	11.6	-10
720 Puts	$6.05	29.5%	-13.0	-10
710 Puts	$5.05	30.2%	-11.0	+10

Before Adjustment	
Delta	-17.8
Gamma	-1.3
Theta	41.9
Vega	-218.7
Margin	$7,975
Cost	$2,025

Position Analysis	
Profit/Loss	$0
Profit/Loss %	0.00%
Days In Trade	0
Std Dev	0.00

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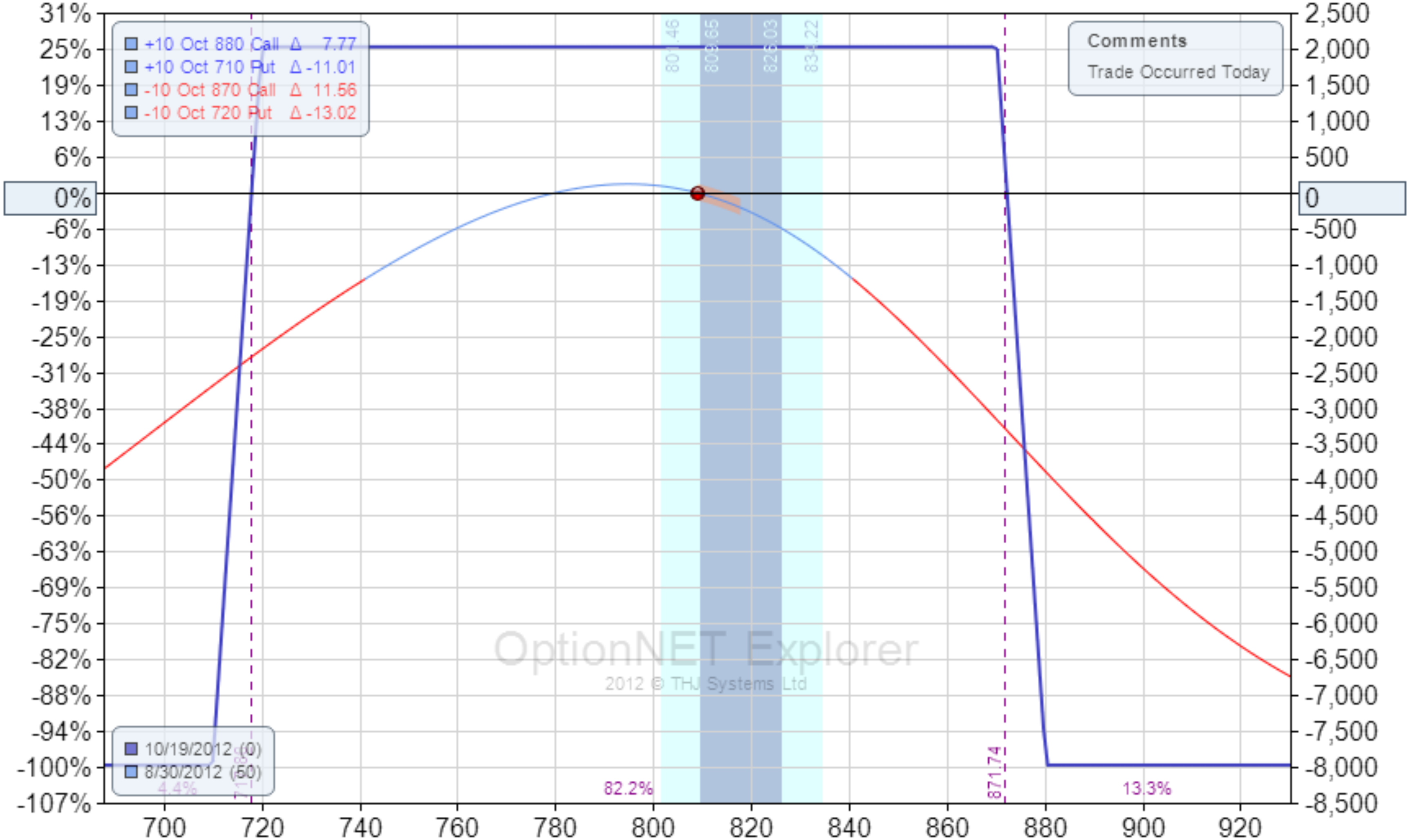
Is Graph as steep?



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1 week later RUT up $30??

RUT Price: $837.55 +16.32 +1.99% **Date: 9/6/2012 at 2:55 PM**

	19 Oct 12 (43)			
Options	Mid	IV	Delta	Trade
880 Calls	$3.95	14.9%	17.5	+10
870 Calls	$6.30	15.4%	24.6	-10
720 Puts	$2.00	28.6%	-5.5	-10
710 Puts	$1.63	29.3%	-4.5	+10

Before Adjustment	
Delta	-60.8
Gamma	-1.3
Theta	47.4
Vega	-212.3
Margin	$7,975
Cost	$2,025

Position Analysis	
Profit/Loss	-$700
Profit/Loss %	-8.78%
Days In Trade	7
Std Dev	1.36

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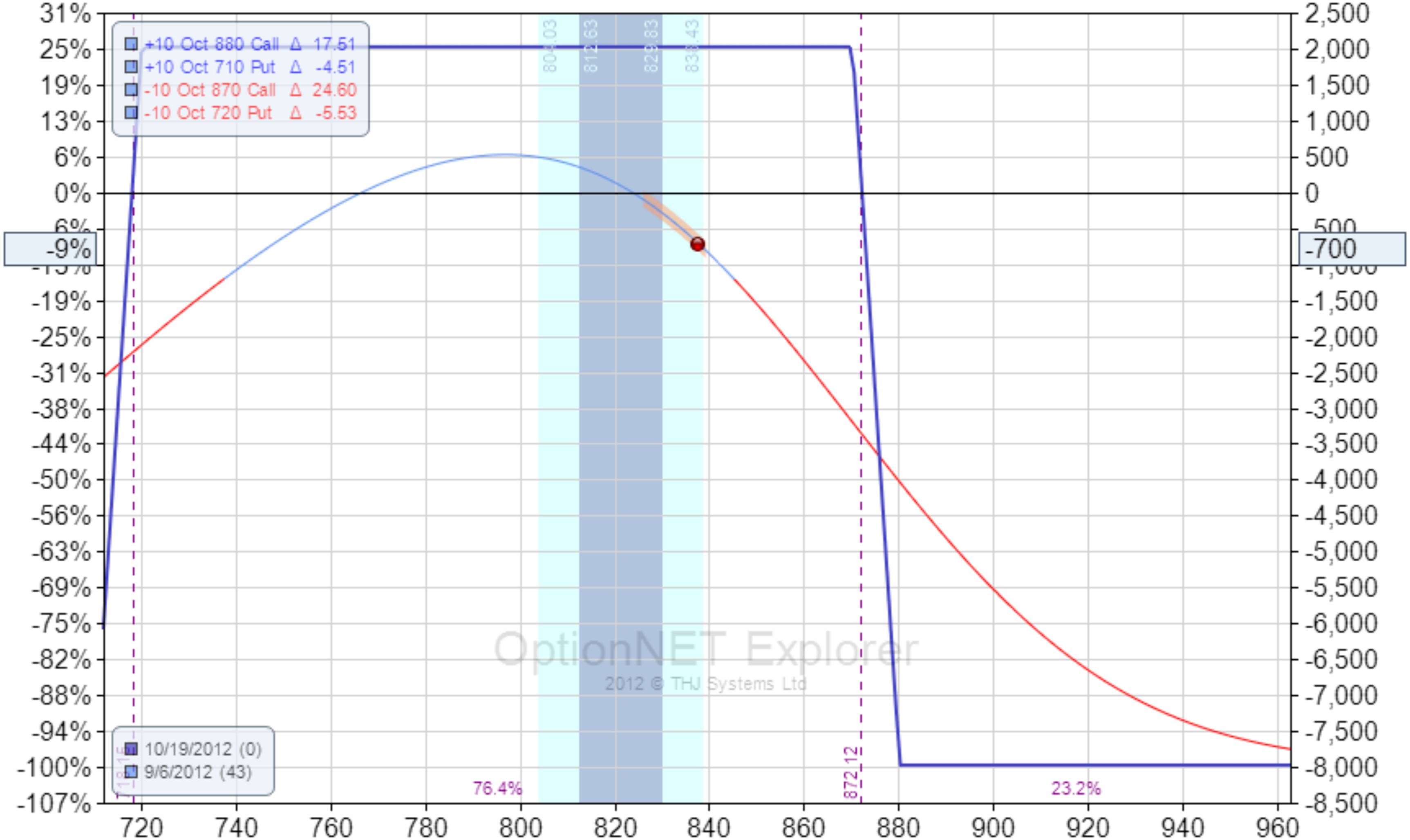
Still hurts, but no massacre!



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