

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2013-05-16** | Period of Report: **2013-03-31**  
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FILER

**QCM Cayman, Ltd.**

CIK: **1166340** | IRS No.: **943381479** | State of Incorporation: **E9** | Fiscal Year End: **1231**  
Type: **13F-HR** | Act: **34** | File No.: **028-10022** | Film No.: **13848949**

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4200 MONTROSE BLVD STE.  
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(713) 333-5445

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2013

Check here if Amendment [ ]; Amendment Number:  
This Amendment (Check only one.): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: QCM Cayman LTD. (formerly Quantlab Capital Management, Ltd.)  
Address: 4200 Montrose Boulevard, Suite 200  
Houston, Texas 77006

13F File Number: 028-10022

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Mark F. Hansen  
Title: Chief Financial Officer  
Phone: (713) 333-5445

Signature, Place, and Date of Signing:

/s/ Mark Hansen Houston, Texas May 15, 2013

Report Type (Check only one.):

[ X ] 13F HOLDINGS REPORT.  
[ ] 13F NOTICE.  
[ ] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0  
Form 13F Information Table Entry Total: 319  
Form 13F Information Table Value Total: \$282,781 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional managers with respect to which this report is filed, other than the manager filing this report.

NONE

<TABLE>

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FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ AMT	PUT/ CALL	INVSTMT DSCRETN	OTHER MANAGERS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
3-D SYS CORP DEL	COM NEW	88554D205	997	30935	SH		Sole	None	30935	0	0
ABBOTT LABS	COM	002824100	259	7322	SH		Sole	None	7322	0	0
ABERCROMBIE & FITCH CO	CL A	002896207	291	6300	SH	CALL	Sole	None	6300	0	0
ABERCROMBIE & FITCH CO	CL A	002896207	342	7400	SH	PUT	Sole	None	7400	0	0
AFLAC INC	COM	001055102	234	4500	SH	PUT	Sole	None	4500	0	0
AFLAC INC	COM	001055102	224	4300	SH	CALL	Sole	None	4300	0	0
AGRIUM INC	COM	008916108	955	9796	SH		Sole	None	9796	0	0
ALCOA INC	COM	013817101	88	10348	SH		Sole	None	10348	0	0
ALTRIA GROUP INC	COM	02209S103	384	11166	SH		Sole	None	11166	0	0
AMAZON COM INC	COM	023135106	4077	15300	SH	PUT	Sole	None	15300	0	0
AMAZON COM INC	COM	023135106	5277	19800	SH	CALL	Sole	None	19800	0	0
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	409	21863	SH		Sole	None	21863	0	0

AMERICAN EXPRESS CO	COM	025816109	850	12600	SH	PUT	Sole	None	12600	0	0
AMERICAN INTL GROUP INC	COM NEW	026874784	217	5600	SH	CALL	Sole	None	5600	0	0
AMGEN INC	COM	031162100	738	7200	SH	CALL	Sole	None	7200	0	0
AMGEN INC	COM	031162100	636	6200	SH	PUT	Sole	None	6200	0	0
ANADARKO PETE CORP	COM	032511107	341	3900	SH	CALL	Sole	None	3900	0	0
ANADARKO PETE CORP	COM	032511107	883	10100	SH	PUT	Sole	None	10100	0	0
ANADARKO PETE CORP	COM	032511107	741	8471	SH		Sole	None	8471	0	0
AOL INC	COM	00184X105	232	6033	SH		Sole	None	6033	0	0
APACHE CORP	COM	037411105	216	2800	SH	CALL	Sole	None	2800	0	0
APACHE CORP	COM	037411105	710	9200	SH	PUT	Sole	None	9200	0	0
APACHE CORP	COM	037411105	524	6787	SH		Sole	None	6787	0	0
APPLE INC	COM	037833100	17174	38800	SH	CALL	Sole	None	38800	0	0
APPLE INC	COM	037833100	7923	17900	SH	PUT	Sole	None	17900	0	0
AT&T INC	COM	00206R102	850	23178	SH		Sole	None	23178	0	0
AUTODESK INC	COM	052769106	220	5343	SH		Sole	None	5343	0	0
AUTOZONE INC	COM	053332102	397	1000	SH	PUT	Sole	None	1000	0	0
AUTOZONE INC	COM	053332102	833	2100	SH	CALL	Sole	None	2100	0	0
AXIALL CORP	COM	05463D100	543	8735	SH		Sole	None	8735	0	0
BAIDU INC	SPON ADR REP A	056752108	1438	16400	SH	PUT	Sole	None	16400	0	0
BAIDU INC	SPON ADR REP A	056752108	1658	18900	SH	CALL	Sole	None	18900	0	0
BAKER HUGHES INC	COM	057224107	459	9889	SH		Sole	None	9889	0	0
BAKER HUGHES INC	COM	057224107	204	4400	SH	CALL	Sole	None	4400	0	0
BAKER HUGHES INC	COM	057224107	459	9900	SH	PUT	Sole	None	9900	0	0
BANK OF AMERICA CORPORATION	COM	060505104	250	20529	SH		Sole	None	20529	0	0
BANK OF AMERICA CORPORATION	COM	060505104	147	12100	SH	CALL	Sole	None	12100	0	0
BANRO CORP	COM	066800103	35	20700	SH		Sole	None	20700	0	0
BARCLAYS BK PLC	IPATH S&P 500 VI	06740C188	868	42800	SH	CALL	Sole	None	42800	0	0
BARCLAYS BK PLC	IPATH S&P 500 VI	06740C188	325	16005	SH		Sole	None	16005	0	0
BARCLAYS BK PLC	IPATH S&P 500 VI	06740C188	687	33900	SH	PUT	Sole	None	33900	0	0
BED BATH & BEYOND INC	COM	075896100	309	4800	SH	PUT	Sole	None	4800	0	0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	968	9289	SH		Sole	None	9289	0	0
BIOGEN IDEC INC	COM	09062X103	1349	7001	SH		Sole	None	7001	0	0
BIOGEN IDEC INC	COM	09062X103	212	1100	SH	CALL	Sole	None	1100	0	0
BIOGEN IDEC INC	COM	09062X103	212	1100	SH	PUT	Sole	None	1100	0	0
BLACKROCK INC	COM	09247X101	492	1917	SH		Sole	None	1917	0	0
BOEING CO	COM	097023105	343	4000	SH	CALL	Sole	None	4000	0	0
BOEING CO	COM	097023105	472	5500	SH	PUT	Sole	None	5500	0	0
CATERPILLAR INC DEL	COM	149123101	1861	21400	SH	PUT	Sole	None	21400	0	0
CATERPILLAR INC DEL	COM	149123101	400	4597	SH		Sole	None	4597	0	0
CATERPILLAR INC DEL	COM	149123101	1139	13100	SH	CALL	Sole	None	13100	0	0
CBS CORP NEW	CL A	124857103	349	7465	SH		Sole	None	7465	0	0
CELGENE CORP	COM	151020104	498	4300	SH	PUT	Sole	None	4300	0	0
CELGENE CORP	COM	151020104	614	5300	SH	CALL	Sole	None	5300	0	0
CENTRAIS ELETRICAS BRASILEIR	SPON ADR PFD B	15234Q108	112	17800	SH		Sole	None	17800	0	0
CF INDS HLDGS INC	COM	125269100	2589	13600	SH	PUT	Sole	None	13600	0	0
CF INDS HLDGS INC	COM	125269100	526	2765	SH		Sole	None	2765	0	0
CF INDS HLDGS INC	COM	125269100	1142	6000	SH	CALL	Sole	None	6000	0	0
CHESAPEAKE ENERGY CORP	COM	165167107	288	14100	SH	CALL	Sole	None	14100	0	0
CHESAPEAKE ENERGY CORP	COM	165167107	245	11986	SH		Sole	None	11986	0	0
CHEVRON CORP NEW	COM	166764100	270	2274	SH		Sole	None	2274	0	0
CISCO SYS INC	COM	17275R102	379	18119	SH		Sole	None	18119	0	0
CITIGROUP INC	COM NEW	172967424	1823	41200	SH	CALL	Sole	None	41200	0	0
CITIGROUP INC	COM NEW	172967424	1274	28800	SH	PUT	Sole	None	28800	0	0
CLIFFS NAT RES INC	COM	18683K101	823	43300	SH	CALL	Sole	None	43300	0	0
CLIFFS NAT RES INC	COM	18683K101	605	31800	SH	PUT	Sole	None	31800	0	0
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	102	22600	SH		Sole	None	22600	0	0
D R HORTON INC	COM	23331A109	307	12647	SH		Sole	None	12647	0	0
DEERE & CO	COM	244199105	378	4400	SH	CALL	Sole	None	4400	0	0
DEERE & CO	COM	244199105	817	9500	SH	PUT	Sole	None	9500	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	272	16496	SH		Sole	None	16496	0	0
DEVON ENERGY CORP NEW	COM	25179M103	240	4246	SH		Sole	None	4246	0	0
DEVON ENERGY CORP NEW	COM	25179M103	350	6200	SH	PUT	Sole	None	6200	0	0
DILLARDS INC	CL A	254067101	341	4338	SH		Sole	None	4338	0	0
DIRECTV	COM	25490A309	234	4128	SH		Sole	None	4128	0	0
DIREXION SHS ETF TR	DLY FIN BULL NEW	25459Y694	2248	13604	SH		Sole	None	13604	0	0
DIREXION SHS ETF TR	DLY FIN BULL NEW	25459Y694	2478	15000	SH	PUT	Sole	None	15000	0	0
DIREXION SHS ETF TR	DLY FIN BULL NEW	25459Y694	2990	18100	SH	CALL	Sole	None	18100	0	0
DIREXION SHS ETF TR	20YR TRES BEAR	25459Y678	348	6111	SH		Sole	None	6111	0	0
DIREXION SHS ETF TR	DLY EM BR3X NEW	25459W482	487	49744	SH		Sole	None	49744	0	0
DIREXION SHS ETF TR	DLY EMRGMT BULL	25459Y686	511	5306	SH		Sole	None	5306	0	0
DIREXION SHS ETF TR	DLY ENRGY BEAR3X	25459W342	662	121833	SH		Sole	None	121833	0	0
DIREXION SHS ETF TR	DLY ENRGY BULL3X	25459W888	615	9296	SH		Sole	None	9296	0	0
DIREXION SHS ETF TR	DLY FIN BEAR NEW	25459W144	1890	180156	SH		Sole	None	180156	0	0
DIREXION SHS ETF TR	DLY SMCAP BEAR3X	25459W110	1766	191494	SH		Sole	None	191494	0	0
DIREXION SHS ETF TR	DLY SMCAP BULL3X	25459W847	1382	15532	SH		Sole	None	15532	0	0
DUKE ENERGY CORP NEW	COM NEW	26441C204	547	7534	SH		Sole	None	7534	0	0
EBAY INC	COM	278642103	889	16400	SH	CALL	Sole	None	16400	0	0
ENERGY TRANSFER PARTNRS L P	UNIT LTD PARTN	29273R109	338	6673	SH		Sole	None	6673	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	248	4114	SH		Sole	None	4114	0	0
EXELON CORP	COM	30161N101	280	8112	SH		Sole	None	8112	0	0
EXXON MOBIL CORP	COM	30231G102	433	4800	SH	CALL	Sole	None	4800	0	0
EXXON MOBIL CORP	COM	30231G102	802	8900	SH	PUT	Sole	None	8900	0	0
F5 NETWORKS INC	COM	315616102	588	6598	SH		Sole	None	6598	0	0
F5 NETWORKS INC	COM	315616102	214	2400	SH	CALL	Sole	None	2400	0	0
F5 NETWORKS INC	COM	315616102	811	9100	SH	PUT	Sole	None	9100	0	0

FACEBOOK INC	CL A	30303M102	714	27900	SH	CALL	Sole	None	27900	0	0
FEDEX CORP	COM	31428X106	997	10151	SH		Sole	None	10151	0	0
FEDEX CORP	COM	31428X106	1453	14800	SH	PUT	Sole	None	14800	0	0
FIFTH & PAC COS INC	COM	316645100	195	10324	SH		Sole	None	10324	0	0
FIRST SOLAR INC	COM	336433107	474	17600	SH	CALL	Sole	None	17600	0	0
FIRST SOLAR INC	COM	336433107	256	9500	SH	PUT	Sole	None	9500	0	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	246	18707	SH		Sole	None	18707	0	0
FOSSIL INC	COM	349882100	254	2625	SH		Sole	None	2625	0	0
FRANKLIN RES INC	COM	354613101	306	2026	SH		Sole	None	2026	0	0
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	503	15200	SH	PUT	Sole	None	15200	0	0
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	963	29100	SH	CALL	Sole	None	29100	0	0
GENERAL ELECTRIC CO	COM	369604103	752	32519	SH		Sole	None	32519	0	0
GENERAL MTRS CO	COM	37045V100	331	11900	SH	CALL	Sole	None	11900	0	0
GENERAL MTRS CO	COM	37045V100	298	10721	SH		Sole	None	10721	0	0
GENWORTH FINL INC	COM CL A	37247D106	152	15240	SH		Sole	None	15240	0	0
GILEAD SCIENCES INC	COM	375558103	281	5733	SH		Sole	None	5733	0	0
GILEAD SCIENCES INC	COM	375558103	328	6700	SH	CALL	Sole	None	6700	0	0
GILEAD SCIENCES INC	COM	375558103	631	12900	SH	PUT	Sole	None	12900	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	637	4331	SH		Sole	None	4331	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	1575	10700	SH	CALL	Sole	None	10700	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	3178	21600	SH	PUT	Sole	None	21600	0	0
GOOGLE INC	CL A	38259P508	5123	6451	SH		Sole	None	6451	0	0
GOOGLE INC	CL A	38259P508	13181	16600	SH	PUT	Sole	None	16600	0	0
GOOGLE INC	CL A	38259P508	8893	11200	SH	CALL	Sole	None	11200	0	0
GREEN MTN COFFEE ROASTERS IN	CALL	393122906	263	4638	SH		Sole	None	4638	0	0
GROUPON INC	COM CL A	399473107	195	31824	SH		Sole	None	31824	0	0
HALLIBURTON CO	COM	406216101	707	17500	SH	CALL	Sole	None	17500	0	0
HALLIBURTON CO	COM	406216101	202	5000	SH	PUT	Sole	None	5000	0	0
HESS CORP	COM	42809H107	508	7100	SH	CALL	Sole	None	7100	0	0
HESS CORP	COM	42809H107	294	4100	SH	PUT	Sole	None	4100	0	0
HEWLETT PACKARD CO	COM	428236103	353	14800	SH	PUT	Sole	None	14800	0	0
HOME DEPOT INC	COM	437076102	202	2900	SH	PUT	Sole	None	2900	0	0
INTEL CORP	COM	458140100	260	3956	SH		Sole	None	3956	0	0
INTEL CORP	COM	458140100	315	14400	SH	CALL	Sole	None	14400	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	240	1125	SH		Sole	None	1125	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	875	4100	SH	CALL	Sole	None	4100	0	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	853	4000	SH	PUT	Sole	None	4000	0	0
INTERNATIONAL GAME TECHNOLOG	COM	459902102	200	12137	SH		Sole	None	12137	0	0
INTEROIL CORP	COM	460951106	588	7722	SH		Sole	None	7722	0	0
INTEROIL CORP	COM	460951106	228	3000	SH	CALL	Sole	None	3000	0	0
INTERPUBLIC GROUP COS INC	COM	460690100	135	10341	SH		Sole	None	10341	0	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	1587	3231	SH		Sole	None	3231	0	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	982	2000	SH	CALL	Sole	None	2000	0	0
ISHARES GOLD TRUST	ISHARES	464285105	373	24051	SH		Sole	None	24051	0	0
ISHARES INC	MSCI BRAZIL CAPP	464286400	1072	19675	SH		Sole	None	19675	0	0
ISHARES INC	MSCI BRAZIL CAPP	464286400	496	9100	SH	CALL	Sole	None	9100	0	0
ISHARES INC	MSCI TAIWAN	464286731	251	18813	SH		Sole	None	18813	0	0
ISHARES TR	BARCLYS 20+ YR	464287432	1282	10886	SH		Sole	None	10886	0	0
ISHARES TR	BARCLYS 20+ YR	464287432	271	2300	SH	PUT	Sole	None	2300	0	0
ISHARES TR	MSCI EMERG MKT	464287234	216	9034	SH		Sole	None	9034	0	0
ISHARES TR	MSCI EMERG MKT	464287234	522	12200	SH	PUT	Sole	None	12200	0	0
ISHARES TR	RUSSELL 2000	464287655	2945	31202	SH		Sole	None	31202	0	0
ISHARES TR	RUSSELL 2000	464287655	575	6100	SH	CALL	Sole	None	6100	0	0
ISHARES TR	RUSSELL 2000	464287655	3865	41000	SH	PUT	Sole	None	41000	0	0
JPMORGAN CHASE & CO	COM	46625H100	285	6000	SH	CALL	Sole	None	6000	0	0
KINDER MORGAN INC DEL	COM	49456B101	393	10163	SH		Sole	None	10163	0	0
KROGER CO	COM	501044101	268	8082	SH		Sole	None	8082	0	0
LAS VEGAS SANDS CORP	COM	517834107	756	13423	SH		Sole	None	13423	0	0
LAS VEGAS SANDS CORP	COM	517834107	716	12700	SH	CALL	Sole	None	12700	0	0
LAS VEGAS SANDS CORP	COM	517834107	440	7800	SH	PUT	Sole	None	7800	0	0
LENNAR CORP	CL A	526057104	394	9500	SH	PUT	Sole	None	9500	0	0
LENNAR CORP	CL A	526057104	427	10300	SH	CALL	Sole	None	10300	0	0
LIBERTY GLOBAL INC	COM SER A	530555101	310	4224	SH		Sole	None	4224	0	0
LIMITED BRANDS INC	COM	532716107	430	9627	SH		Sole	None	9627	0	0
LINN ENERGY LLC	UNIT LTD LIAB	536020100	279	7371	SH		Sole	None	7371	0	0
MACYS INC	COM	55616P104	255	6085	SH		Sole	None	6085	0	0
MAGNA INTL INC	COM	559222401	259	4400	SH		Sole	None	4400	0	0
MARATHON OIL CORP	COM	565849106	240	2674	SH		Sole	None	2674	0	0
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	841	22230	SH		Sole	None	22230	0	0
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	662	17500	SH	CALL	Sole	None	17500	0	0
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	655	17300	SH	PUT	Sole	None	17300	0	0
MARSH & MCLENNAN COS INC	COM	571748102	263	6932	SH		Sole	None	6932	0	0
MASTERCARD INC	CL A	57636Q104	6277	11600	SH	CALL	Sole	None	11600	0	0
MASTERCARD INC	CL A	57636Q104	3950	7300	SH	PUT	Sole	None	7300	0	0
MCDONALDS CORP	COM	580135101	359	3600	SH	CALL	Sole	None	3600	0	0
MGIC INVT CORP WIS	COM	552848103	90	18236	SH		Sole	None	18236	0	0
MICRON TECHNOLOGY INC	COM	595112103	236	23613	SH		Sole	None	23613	0	0
MICROSOFT CORP	COM	594918104	467	16316	SH		Sole	None	16316	0	0
MICROSOFT CORP	COM	594918104	552	19300	SH	CALL	Sole	None	19300	0	0
MICROSOFT CORP	COM	594918104	589	20600	SH	PUT	Sole	None	20600	0	0
MONSANTO CO NEW	COM	61166W101	211	2000	SH	CALL	Sole	None	2000	0	0
MONSANTO CO NEW	COM	61166W101	1088	10300	SH	PUT	Sole	None	10300	0	0
MOSAIC CO NEW	COM	61945C103	621	10423	SH		Sole	None	10423	0	0
MOSAIC CO NEW	COM	61945C103	495	8300	SH	PUT	Sole	None	8300	0	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	222	3465	SH		Sole	None	3465	0	0

NATIONAL OILWELL VARCO INC	COM	637071101	297	4200 SH	CALL	Sole	None	4200	0	0
NETFLIX INC	COM	64110L106	1136	6000 SH	CALL	Sole	None	6000	0	0
NETFLIX INC	COM	64110L106	2178	11500 SH	PUT	Sole	None	11500	0	0
NEWELL RUBBERMAID INC	COM	651229106	221	8476 SH		Sole	None	8476	0	0
NEWS CORP	CL A	65248E104	260	8512 SH		Sole	None	8512	0	0
NIKE INC	CL B	654106103	319	5400 SH	CALL	Sole	None	5400	0	0
NIKE INC	CL B	654106103	348	5900 SH	PUT	Sole	None	5900	0	0
NOBLE CORPORATION BAAR	NAMEN -AKT	H5833N103	785	20588 SH		Sole	None	20588	0	0
NORDSTROM INC	COM	655664100	314	5692 SH		Sole	None	5692	0	0
NOVO-NORDISK A S	ADR	670100205	332	2053 SH		Sole	None	2053	0	0
NVIDIA CORP	COM	67066G104	291	22681 SH		Sole	None	22681	0	0
OCCIDENTAL PETE CORP DEL	COM	674599105	275	3505 SH		Sole	None	3505	0	0
OCCIDENTAL PETE CORP DEL	COM	674599105	266	3400 SH	CALL	Sole	None	3400	0	0
ON SEMICONDUCTOR CORP	COM	682189105	89	10718 SH		Sole	None	10718	0	0
ORACLE CORP	COM	68389X105	446	13800 SH	CALL	Sole	None	13800	0	0
PANERA BREAD CO	CL A	69840W108	203	1230 SH		Sole	None	1230	0	0
PEABODY ENERGY CORP	COM	704549104	217	10267 SH		Sole	None	10267	0	0
PEABODY ENERGY CORP	COM	704549104	279	13200 SH	CALL	Sole	None	13200	0	0
PEABODY ENERGY CORP	COM	704549104	286	13500 SH	PUT	Sole	None	13500	0	0
PENNEY J C INC	COM	708160106	990	65539 SH		Sole	None	65539	0	0
PENNEY J C INC	COM	708160106	269	17800 SH	CALL	Sole	None	17800	0	0
PENNEY J C INC	COM	708160106	251	16600 SH	PUT	Sole	None	16600	0	0
PEPSICO INC	COM	713448108	419	5300 SH	CALL	Sole	None	5300	0	0
PHILIP MORRIS INTL INC	COM	718172109	454	4900 SH	CALL	Sole	None	4900	0	0
PHILIP MORRIS INTL INC	COM	718172109	399	4300 SH	PUT	Sole	None	4300	0	0
POTASH CORP SASK INC	COM	73755L107	404	10300 SH	CALL	Sole	None	10300	0	0
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	2711	39300 SH	PUT	Sole	None	39300	0	0
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	2366	34300 SH	CALL	Sole	None	34300	0	0
PRAXAIR INC	COM	74005P104	205	1842 SH		Sole	None	1842	0	0
PRICELINE COM INC	COM NEW	741503403	10801	15700 SH	CALL	Sole	None	15700	0	0
PRICELINE COM INC	COM NEW	741503403	6191	9000 SH	PUT	Sole	None	9000	0	0
PROSHARES TR	PSHS ULSHRUS2000	74348A202	1067	54067 SH		Sole	None	54067	0	0
PROSHARES TR	PSHS ULT S&P 500	74347R107	287	3928 SH		Sole	None	3928	0	0
PROSHARES TR	PSHS ULT S&P 500	74347R107	255	3500 SH	PUT	Sole	None	3500	0	0
PROSHARES TR	PSHS ULTRA O&G	74347R719	275	4943 SH		Sole	None	4943	0	0
PROSHARES TR	PSHS ULTRA QQQ	74347R206	1010	16454 SH		Sole	None	16454	0	0
PROSHARES TR	PSHS ULTSH 20YRS	74347B201	278	4229 SH		Sole	None	4229	0	0
PROSHARES TR	PSHS ULTSHRT QQQ	74347X237	1234	47629 SH		Sole	None	47629	0	0
PROSHARES TR	PSHS ULTSHT FINL	74347X146	403	15220 SH		Sole	None	15220	0	0
PROSHARES TR	REAL EST NEW 11	74348A871	237	11547 SH		Sole	None	11547	0	0
PROSHARES TR	ULT R/EST NEW	74347X625	234	2895 SH		Sole	None	2895	0	0
PROSHARES TR	ULTRAPRO SH NEW	74348A665	332	10020 SH		Sole	None	10020	0	0
PROSHARES TR	ULTSHT OIL NEW	74347X591	296	17627 SH		Sole	None	17627	0	0
PULTE GROUP INC	COM	745867101	608	30022 SH		Sole	None	30022	0	0
QUALCOMM INC	COM	747525103	716	10700 SH	PUT	Sole	None	10700	0	0
QUALCOMM INC	COM	747525103	656	9800 SH	CALL	Sole	None	9800	0	0
RADIAN GROUP INC	COM	750236101	131	12251 SH		Sole	None	12251	0	0
REGENERON PHARMACEUTICALS	COM	75886F107	228	1291 SH		Sole	None	1291	0	0
RITE AID CORP	COM	767754104	27	14241 SH		Sole	None	14241	0	0
SALESFORCE COM INC	COM	79466L302	624	3492 SH		Sole	None	3492	0	0
SALESFORCE COM INC	COM	79466L302	1252	7000 SH	PUT	Sole	None	7000	0	0
SALESFORCE COM INC	COM	79466L302	1717	9600 SH	CALL	Sole	None	9600	0	0
SANDISK CORP	COM	80004C101	578	10500 SH	PUT	Sole	None	10500	0	0
SANDISK CORP	COM	80004C101	451	8200 SH	CALL	Sole	None	8200	0	0
SCHLUMBERGER LTD	COM	806857108	292	3900 SH	PUT	Sole	None	3900	0	0
SCHLUMBERGER LTD	COM	806857108	846	11300 SH	CALL	Sole	None	11300	0	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	647	17700 SH	PUT	Sole	None	17700	0	0
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	951	26000 SH	CALL	Sole	None	26000	0	0
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	267	5812 SH		Sole	None	5812	0	0
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	270	3400 SH	PUT	Sole	None	3400	0	0
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	852	10744 SH		Sole	None	10744	0	0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	217	11950 SH		Sole	None	11950	0	0
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	983	23533 SH		Sole	None	23533	0	0
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	727	18595 SH		Sole	None	18595	0	0
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	438	11190 SH		Sole	None	11190	0	0
SERVICENOW INC	COM	81762P102	451	12450 SH		Sole	None	12450	0	0
SILVER WHEATON CORP	COM	828336107	430	13734 SH		Sole	None	13734	0	0
SINA CORP	ORD	G81477104	554	11400 SH	PUT	Sole	None	11400	0	0
SINA CORP	ORD	G81477104	496	10200 SH	CALL	Sole	None	10200	0	0
SIRIUS XM RADIO INC	COM	82967N108	40	12935 SH		Sole	None	12935	0	0
SODASTREAM INTERNATIONAL LTD	USD SHS	M9068E105	263	5289 SH		Sole	None	5289	0	0
SOHU COM INC	COM	83408W103	207	4175 SH		Sole	None	4175	0	0
SOUTHERN COPPER CORP	COM	84265V105	249	6629 SH		Sole	None	6629	0	0
SOUTHWESTERN ENERGY CO	COM	845467109	224	6000 SH	PUT	Sole	None	6000	0	0
SOUTHWESTERN ENERGY CO	COM	845467109	250	6700 SH	CALL	Sole	None	6700	0	0
SPDR DOW JONES INDL AVRG ETF	UT SER 1	78467X109	334	2300 SH	PUT	Sole	None	2300	0	0
SPDR DOW JONES INDL AVRG ETF	UT SER 1	78467X109	364	2500 SH	CALL	Sole	None	2500	0	0
SPDR GOLD TRUST	GOLD SHS	78463V107	2363	15300 SH	CALL	Sole	None	15300	0	0
SPDR GOLD TRUST	GOLD SHS	78463V107	1622	10500 SH	PUT	Sole	None	10500	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	7580	48384 SH		Sole	None	48384	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	2538	16200 SH	CALL	Sole	None	16200	0	0
SPDR S&P 500 ETF TR	TR UNIT	78462F103	4214	26900 SH	PUT	Sole	None	26900	0	0
SPDR SERIES TRUST	S&P HOMEBUILD	78464A888	244	8125 SH		Sole	None	8125	0	0
SPDR SERIES TRUST	S&P REGL BKG	78464A698	254	7982 SH		Sole	None	7982	0	0
SPDR SERIES TRUST	S&P RETAIL ETF	78464A714	276	3916 SH		Sole	None	3916	0	0

SPRINT NEXTEL CORP	COM SER 1	852061100	76	12194	SH	Sole	None	12194	0	0	
STARBUCKS CORP	COM	855244109	456	8000	SH	CALL	Sole	None	8000	0	0
TESLA MTRS INC	COM	88160R101	306	8067	SH	Sole	Sole	None	8067	0	0
TESORO CORP	COM	881609101	381	6500	SH	CALL	Sole	None	6500	0	0
TESORO CORP	COM	881609101	263	4500	SH	PUT	Sole	None	4500	0	0
TEXAS INSTRS INC	COM	882508104	261	7344	SH	Sole	Sole	None	7344	0	0
TIFFANY & CO NEW	COM	886547108	264	3800	SH	CALL	Sole	None	3800	0	0
TJX COS INC NEW	COM	872540109	243	5196	SH	Sole	Sole	None	5196	0	0
U S AIRWAYS GROUP INC	COM	90341W108	204	12000	SH	CALL	Sole	None	12000	0	0
ULTA SALON COSMETCS & FRAG I	COM	90384S303	315	3873	SH	Sole	Sole	None	3873	0	0
UNION PAC CORP	COM	907818108	470	3300	SH	CALL	Sole	None	3300	0	0
UNION PAC CORP	COM	907818108	570	4000	SH	PUT	Sole	None	4000	0	0
UNITED PARCEL SERVICE INC	CL B	911312106	326	3800	SH	CALL	Sole	None	3800	0	0
UNITED PARCEL SERVICE INC	CL B	911312106	301	3500	SH	PUT	Sole	None	3500	0	0
UNITED STATES STL CORP NEW	COM	912909108	224	11500	SH	PUT	Sole	None	11500	0	0
UNITED STATES STL CORP NEW	COM	912909108	601	30800	SH	CALL	Sole	None	30800	0	0
UNITED TECHNOLOGIES CORP	COM	913017109	346	3700	SH	CALL	Sole	None	3700	0	0
US BANCORP DEL	COM NEW	902973304	420	12381	SH	Sole	Sole	None	12381	0	0
VALE S A	ADR	91912E105	277	16800	SH	Sole	Sole	None	16800	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	591	13000	SH	CALL	Sole	None	13000	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	441	9700	SH	PUT	Sole	None	9700	0	0
VANGUARD INTL EQUITY INDEX F	FTSE EMR MKT ETF	922042858	298	6940	SH	Sole	Sole	None	6940	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	1027	20900	SH	CALL	Sole	None	20900	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	614	12500	SH	PUT	Sole	None	12500	0	0
VISA INC	COM CL A	92826C839	1671	9841	SH	Sole	Sole	None	9841	0	0
VISA INC	COM CL A	92826C839	442	2600	SH	CALL	Sole	None	2600	0	0
VISA INC	COM CL A	92826C839	934	5500	SH	PUT	Sole	None	5500	0	0
VMWARE INC	CL A COM	928563402	434	5500	SH	CALL	Sole	None	5500	0	0
WAL-MART STORES INC	COM	931142103	531	7100	SH	PUT	Sole	None	7100	0	0
WAL-MART STORES INC	COM	931142103	756	10100	SH	CALL	Sole	None	10100	0	0
WAL-MART STORES INC	COM	931142103	206	2759	SH	Sole	Sole	None	2759	0	0
WALTER ENERGY INC	COM	93317Q105	228	8009	SH	Sole	Sole	None	8009	0	0
WALTER ENERGY INC	COM	93317Q105	285	10000	SH	CALL	Sole	None	10000	0	0
WALTER ENERGY INC	COM	93317Q105	274	9600	SH	PUT	Sole	None	9600	0	0
WASTE MGMT INC DEL	COM	94106L109	289	7377	SH	Sole	Sole	None	7377	0	0
WEIGHT WATCHERS INTL INC NEW	COM	948626106	247	5863	SH	Sole	Sole	None	5863	0	0
WELLPOINT INC	COM	94973V107	676	10200	SH	PUT	Sole	None	10200	0	0
WELLS FARGO & CO NEW	COM	949746101	716	19358	SH	Sole	Sole	None	19358	0	0
WELLS FARGO & CO NEW	COM	949746101	374	10100	SH	CALL	Sole	None	10100	0	0
WELLS FARGO & CO NEW	COM	949746101	607	16400	SH	PUT	Sole	None	16400	0	0
WESTERN DIGITAL CORP	COM	958102105	639	12700	SH	CALL	Sole	None	12700	0	0
WESTERN DIGITAL CORP	COM	958102105	437	8700	SH	PUT	Sole	None	8700	0	0
WESTERN DIGITAL CORP	COM	958102105	662	13169	SH	Sole	Sole	None	13169	0	0
WESTERN UN CO	COM	959802109	392	26087	SH	Sole	Sole	None	26087	0	0
WHIRLPOOL CORP	COM	963320106	841	7100	SH	CALL	Sole	None	7100	0	0
WHIRLPOOL CORP	COM	963320106	509	4300	SH	PUT	Sole	None	4300	0	0
WYNN RESORTS LTD	COM	983134107	350	2800	SH	PUT	Sole	None	2800	0	0
XCEL ENERGY INC	COM	98389B100	258	8679	SH	Sole	Sole	None	8679	0	0
XL GROUP PLC	SHS	G98290102	310	10240	SH	Sole	Sole	None	10240	0	0
YUM BRANDS INC	COM	988498101	842	11700	SH	PUT	Sole	None	11700	0	0
YUM BRANDS INC	COM	988498101	604	8400	SH	CALL	Sole	None	8400	0	0
ZYNGA INC	CL A	98986T108	88	26169	SH	Sole	Sole	None	26169	0	0

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