| ExpirationDate | Exercise <br> Price | Artificial Deflation in Puts |  |  |  |  |  | Holding Price |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | $\begin{gathered} \hline \text { 11/24/2014- } \\ 7 / 13 / 2015 \end{gathered}$ | $\begin{gathered} \hline 7 / 14 / 2015- \\ 7 / 21 / 2015 \end{gathered}$ | $\begin{aligned} & \hline 7 / 22 / 2015- \\ & 9 / 28 / 2015 \end{aligned}$ | 9/29/2015 | 9/30/2015 | $\begin{aligned} & \hline \text { 10/1/2015 } \\ & \text { and later } \end{aligned}$ |  |
| 7/17/15 | \$12.50 | \$0.00 | \$0.00 | --- | --- | --- | --- | --- |
| 7/17/15 | \$15.00 | \$0.00 | \$0.00 | --- | --- | --- | --- | --- |
| 7/17/15 | \$17.50 | \$0.81 | \$0.00 | --- | --- | --- | --- | --- |
| 7/17/15 | \$20.00 | \$1.61 | \$0.00 | --- | --- | --- | --- | --- |
| 7/17/15 | \$22.50 | \$1.67 | \$0.00 | --- | --- | --- | --- | --- |
| 7/17/15 | \$25.00 | \$1.66 | \$0.00 | --- | --- | --- | --- | --- |
| 7/17/15 | \$30.00 | \$1.66 | \$0.00 | --- | --- | --- | --- | --- |
| 8/21/15 | \$2.50 | \$0.00 | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$5.00 | \$0.00 | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$7.50 | \$0.00 | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$10.00 | \$0.00 | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$12.50 | \$0.00 | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$15.00 | \$0.02 | \$0.01 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$17.50 | \$0.87 | \$0.07 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$20.00 | \$1.59 | \$0.09 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$22.50 | \$1.76 | \$0.09 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$25.00 | \$1.76 | \$0.09 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$30.00 | \$1.76 | \$0.09 | \$0.00 | --- | --- | --- | --- |
| 8/21/15 | \$35.00 | \$1.71 | \$0.04 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$2.50 | --- | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$5.00 | --- | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$7.50 | --- | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$10.00 | --- | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$12.50 | --- | \$0.00 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$15.00 | --- | \$0.02 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$17.50 | --- | \$0.06 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$20.00 | --- | \$0.08 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$22.50 | --- | \$0.08 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$25.00 | --- | \$0.09 | \$0.00 | --- | --- | --- | --- |
| 9/18/15 | \$30.00 | --- | \$0.09 | \$0.00 | --- | --- | --- | --- |
| 10/16/15 | \$2.50 | --- | --- | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 10/16/15 | \$5.00 | --- | --- | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 10/16/15 | \$7.50 | --- | --- | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 10/16/15 | \$10.00 | --- | --- | \$0.10 | \$0.10 | \$0.04 | \$0.00 | \$0.48 |
| 10/16/15 | \$12.50 | \$0.52 | \$0.52 | \$0.52 | \$0.35 | \$0.11 | \$0.00 | \$1.83 |
| 10/16/15 | \$15.00 | \$1.00 | \$0.71 | \$0.69 | \$0.44 | \$0.14 | \$0.00 | \$4.15 |
| 10/16/15 | \$17.50 | \$1.47 | \$0.65 | \$0.58 | \$0.32 | \$0.02 | \$0.00 | \$6.65 |
| 10/16/15 | \$20.00 | \$2.07 | \$0.65 | \$0.57 | \$0.35 | \$0.06 | \$0.00 | \$9.15 |
| 10/16/15 | \$22.50 | \$2.30 | \$0.72 | \$0.64 | \$0.37 | \$0.06 | \$0.00 | \$11.65 |
| 10/16/15 | \$25.00 | \$2.40 | \$0.73 | \$0.64 | \$0.42 | \$0.11 | \$0.00 | \$14.15 |
| 10/16/15 | \$30.00 | \$2.44 | \$0.77 | \$0.69 | \$0.42 | \$0.11 | \$0.00 | \$19.15 |
| 11/20/15 | \$2.50 | --- | --- | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 11/20/15 | \$5.00 | --- | --- | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 11/20/15 | \$7.50 | --- | --- | \$0.01 | \$0.01 | \$0.01 | \$0.00 | \$0.25 |
| 11/20/15 | \$10.00 | --- | --- | \$0.16 | \$0.12 | \$0.04 | \$0.00 | \$0.75 |
| 11/20/15 | \$12.50 | --- | --- | \$0.46 | \$0.30 | \$0.10 | \$0.00 | \$2.08 |
| 11/20/15 | \$15.00 | --- | --- | \$0.67 | \$0.43 | \$0.13 | \$0.00 | \$4.25 |
| 11/20/15 | \$17.50 | --- | --- | \$0.72 | \$0.45 | \$0.14 | \$0.00 | \$6.65 |


| Expiration Date | Exercise <br> Price | Artificial Deflation in Puts |  |  |  |  |  | Holding Price |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | $\begin{gathered} \hline \text { 11/24/2014 - } \\ 7 / 13 / 2015 \end{gathered}$ | $\begin{gathered} \hline 7 / 14 / 2015- \\ 7 / 21 / 2015 \end{gathered}$ | $\begin{aligned} & \hline 7 / 22 / 2015- \\ & 9 / 28 / 2015 \end{aligned}$ | 9/29/2015 | 9/30/2015 | 10/1/2015 and later |  |
| 11/20/15 | \$20.00 | --- | --- | \$0.73 | \$0.45 | \$0.14 | \$0.00 | \$9.15 |
| 11/20/15 | \$22.50 | --- | --- | \$0.73 | \$0.45 | \$0.14 | \$0.00 | \$11.65 |
| 11/20/15 | \$25.00 | --- | --- | \$0.69 | \$0.41 | \$0.10 | \$0.00 | \$14.10 |
| 1/15/16 | \$2.50 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 1/15/16 | \$5.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 1/15/16 | \$7.50 | \$0.07 | \$0.07 | \$0.07 | \$0.05 | \$0.02 | \$0.00 | \$0.30 |
| 1/15/16 | \$10.00 | \$0.19 | \$0.19 | \$0.19 | \$0.13 | \$0.05 | \$0.00 | \$1.03 |
| 1/15/16 | \$12.50 | \$0.44 | \$0.44 | \$0.44 | \$0.29 | \$0.10 | \$0.00 | \$2.45 |
| 1/15/16 | \$15.00 | \$1.05 | \$0.67 | \$0.65 | \$0.42 | \$0.12 | \$0.00 | \$4.45 |
| 1/15/16 | \$17.50 | \$1.58 | \$0.76 | \$0.70 | \$0.44 | \$0.13 | \$0.00 | \$6.80 |
| 1/15/16 | \$20.00 | \$2.06 | \$0.80 | \$0.72 | \$0.45 | \$0.14 | \$0.00 | \$9.30 |
| 1/15/16 | \$22.50 | \$2.31 | \$0.81 | \$0.73 | \$0.45 | \$0.14 | \$0.00 | \$11.75 |
| 1/15/16 | \$25.00 | \$2.38 | \$0.81 | \$0.73 | \$0.45 | \$0.14 | \$0.00 | \$14.20 |
| 1/15/16 | \$30.00 | \$2.48 | \$0.82 | \$0.73 | \$0.45 | \$0.14 | \$0.00 | \$19.20 |
| 1/15/16 | \$35.00 | \$2.43 | \$0.77 | \$0.68 | \$0.40 | \$0.09 | \$0.00 | \$24.20 |
| 1/15/16 | \$40.00 | \$2.35 | \$0.72 | \$0.63 | \$0.38 | \$0.06 | \$0.00 | \$29.15 |
| 4/15/16 | \$2.50 | --- | --- | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 4/15/16 | \$5.00 | --- | --- | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.25 |
| 4/15/16 | \$7.50 | --- | --- | \$0.09 | \$0.06 | \$0.02 | \$0.00 | \$0.50 |
| 4/15/16 | \$10.00 | --- | --- | \$0.21 | \$0.14 | \$0.05 | \$0.00 | \$1.35 |
| 4/15/16 | \$12.50 | --- | --- | \$0.41 | \$0.27 | \$0.09 | \$0.00 | \$2.75 |
| 4/15/16 | \$15.00 | --- | --- | \$0.58 | \$0.38 | \$0.12 | \$0.00 | \$4.70 |
| 4/15/16 | \$17.50 | --- | --- | \$0.69 | \$0.44 | \$0.13 | \$0.00 | \$6.95 |
| 4/15/16 | \$20.00 | --- | --- | \$0.72 | \$0.45 | \$0.13 | \$0.00 | \$9.35 |
| 4/15/16 | \$22.50 | --- | --- | \$0.72 | \$0.45 | \$0.13 | \$0.00 | \$11.85 |
| 4/15/16 | \$25.00 | --- | --- | \$0.73 | \$0.45 | \$0.14 | \$0.00 | \$14.35 |

* dashes represent no trading data for the option over the period exists.

