

Report Date	Underlying Symbol	MIAX Trade Volume in SPY	Industry Trade Volume in SPY	Open Interest in SPY	SPY Underlying Closing Price	MIAX % of Industry SPY Volume	SPY 10 Day Historical Volatility
1/2/2015	SPY	149,912	2,656,999	17,691,243	205.43	5.64%	14.24
1/5/2015	SPY	158,522	3,345,690	17,691,170	201.72	4.74%	11.55
1/6/2015	SPY	188,749	3,731,934	18,369,397	199.82	5.06%	11.55
1/7/2015	SPY	82,756	2,072,680	18,877,064	202.31	3.99%	13.54
1/8/2015	SPY	161,026	3,072,375	19,536,804	205.90	5.24%	16.88
1/9/2015	SPY	158,701	3,141,936	19,735,050	204.25	5.05%	17.23
1/12/2015	SPY	88,909	1,906,750	19,061,706	202.65	4.66%	17.25
1/13/2015	SPY	159,482	3,156,342	19,785,383	202.08	5.05%	17.09
1/14/2015	SPY	146,895	3,754,052	20,337,971	200.86	3.91%	17.12
1/15/2015	SPY	115,621	3,100,987	21,048,018	199.02	3.73%	17.04
1/16/2015	SPY	153,382	3,763,471	20,679,975	201.63	4.08%	18.9
1/20/2015	SPY	74,203	1,803,991	14,597,480	202.06	4.11%	16.58
1/21/2015	SPY	83,921	2,150,083	15,184,326	203.08	3.90%	15.8
1/22/2015	SPY	125,592	3,471,518	16,158,332	206.10	3.62%	16.3
1/23/2015	SPY	114,746	2,715,589	16,655,239	204.97	4.23%	14.02
1/26/2015	SPY	87,169	1,387,649	15,668,242	205.45	6.28%	13.4
1/27/2015	SPY	161,096	2,484,680	16,180,717	202.74	6.48%	14.58
1/28/2015	SPY	122,353	2,502,442	16,693,366	200.14	4.89%	15.95
1/29/2015	SPY	128,274	3,062,649	17,516,742	201.99	4.19%	16.42
1/30/2015	SPY	138,900	3,368,696	17,888,856	199.45	4.12%	17.07
2/2/2015	SPY	131,008	2,488,334	17,115,025	201.92	5.26%	16.92
2/3/2015	SPY	98,506	2,546,523	17,831,647	204.84	3.87%	18.37
2/4/2015	SPY	75,971	1,866,676	18,268,211	204.06	4.07%	18.42
2/5/2015	SPY	206,832	2,449,610	18,998,784	206.12	8.44%	17.52
2/6/2015	SPY	275,327	4,104,664	19,566,840	205.55	6.71%	17.33
2/9/2015	SPY	131,201	1,368,739	18,679,471	204.63	9.59%	17.45
2/10/2015	SPY	140,328	1,758,946	19,163,591	206.81	7.98%	16.61
2/11/2015	SPY	126,243	1,645,192	19,398,007	206.93	7.67%	14.46
2/12/2015	SPY	175,031	2,782,522	19,998,293	208.92	6.29%	14.51
2/13/2015	SPY	184,554	2,451,676	20,360,695	209.78	7.53%	11.43
2/17/2015	SPY	94,183	1,746,772	20,169,790	210.11	5.39%	10.78
2/18/2015	SPY	86,345	1,353,059	20,406,199	210.13	6.38%	9.19
2/19/2015	SPY	128,216	1,882,009	20,776,493	209.98	6.81%	8.71
2/20/2015	SPY	274,971	3,334,034	20,788,980	211.24	8.25%	7.59
2/23/2015	SPY	85,231	1,293,212	15,869,450	211.21	6.59%	7.6
2/24/2015	SPY	103,798	1,728,801	16,329,428	211.81	6.00%	6.46

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2/25/2015	SPY	111,745	1,871,377	16,894,371	211.63	5.97%	5.38
2/26/2015	SPY	118,219	1,820,000	17,378,089	211.38	6.50%	5.6
2/27/2015	SPY	152,549	2,141,105	17,903,634	210.66	7.12%	4.45
3/2/2015	SPY	103,850	1,443,337	17,024,837	211.99	7.20%	5
3/3/2015	SPY	142,604	1,599,123	17,517,796	211.12	8.92%	5.61
3/4/2015	SPY	154,914	1,656,660	17,913,478	210.23	9.35%	6.09
3/5/2015	SPY	109,249	1,193,346	18,224,856	210.46	9.15%	6.09
3/6/2015	SPY	345,629	4,388,914	18,718,691	207.50	7.88%	8.63
3/9/2015	SPY	125,501	1,361,463	18,086,047	208.36	9.22%	9.11
3/10/2015	SPY	245,129	3,003,396	18,507,649	204.98	8.16%	11.44
3/11/2015	SPY	152,634	2,164,861	19,071,189	204.50	7.05%	11.37
3/12/2015	SPY	180,180	2,068,199	19,335,620	207.10	8.71%	13.96
3/13/2015	SPY	293,570	3,076,732	19,646,091	205.83	9.54%	14.1
3/16/2015	SPY	165,893	2,376,569	19,156,690	208.58	6.98%	15.64
3/17/2015	SPY	140,379	1,733,794	19,615,868	207.96	8.10%	15.6
3/18/2015	SPY	277,595	3,504,083	20,240,404	210.46	7.92%	16.88
3/19/2015	SPY	199,882	3,544,410	20,003,649	209.50	5.64%	16.87
3/20/2015	SPY	283,689	3,796,717	20,801,463	210.41	7.47%	14.94
3/23/2015	SPY	117,478	1,582,337	15,778,963	210.00	7.42%	15.3
3/24/2015	SPY	170,279	1,588,639	16,208,117	208.82	10.72%	13.08
3/25/2015	SPY	294,497	2,953,641	17,005,191	205.76	9.97%	15.57
3/26/2015	SPY	302,428	3,162,540	17,666,579	205.27	9.56%	14.21
3/27/2015	SPY	224,971	1,930,200	17,874,668	205.74	11.66%	13.89
3/30/2015	SPY	199,607	2,183,754	17,408,962	208.25	9.14%	13.6
3/31/2015	SPY	235,423	2,748,825	18,067,605	206.43	8.56%	14.28
4/1/2015	SPY	216,898	2,264,714	17,105,800	205.70	9.58%	12.58
4/2/2015	SPY	198,437	2,150,884	17,544,972	206.44	9.23%	12.75
4/6/2015	SPY	178,476	1,996,797	17,184,995	207.83	8.94%	12.34
4/7/2015	SPY	149,337	1,645,270	17,647,883	207.28	9.08%	12.36
4/8/2015	SPY	177,983	1,632,667	17,944,659	207.98	10.90%	12.3
4/9/2015	SPY	198,062	1,904,994	18,420,109	208.90	10.40%	9.47
4/10/2015	SPY	215,674	2,411,131	18,969,162	210.04	8.94%	9.38
4/13/2015	SPY	160,725	1,826,240	18,579,518	209.09	8.80%	9.99
4/14/2015	SPY	142,466	1,482,906	18,905,100	209.49	9.61%	8.12
4/15/2015	SPY	156,638	1,992,140	19,533,132	210.43	7.86%	6.38
4/16/2015	SPY	152,498	1,747,308	19,857,407	210.37	8.73%	5.78

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4/17/2015	SPY	413,807	3,628,667	19,948,990	207.95	11.40%	8.94
4/20/2015	SPY	181,486	1,959,454	16,278,275	209.85	9.26%	9.45
4/21/2015	SPY	144,202	1,300,148	16,596,415	209.60	11.09%	9.32
4/22/2015	SPY	201,788	1,650,994	17,061,717	210.63	12.22%	9.46
4/23/2015	SPY	201,878	2,232,459	17,544,210	211.16	9.04%	9.33
4/24/2015	SPY	143,307	1,560,776	17,831,640	211.65	9.18%	9.05
4/27/2015	SPY	139,640	1,762,868	17,155,139	210.77	7.92%	8.99
4/28/2015	SPY	142,536	1,706,463	17,549,816	211.44	8.35%	9.05
4/29/2015	SPY	195,843	2,053,091	17,980,640	210.57	9.54%	9.14
4/30/2015	SPY	263,877	2,817,387	18,416,285	208.46	9.37%	10.47
5/1/2015	SPY	207,527	2,442,401	18,873,295	210.72	8.50%	10.1
5/4/2015	SPY	127,064	1,416,058	18,008,429	211.32	8.97%	9.2
5/5/2015	SPY	249,459	2,790,551	18,714,122	208.90	8.94%	11.07
5/6/2015	SPY	255,708	3,307,204	19,330,010	208.04	7.73%	10.8
5/7/2015	SPY	181,157	1,991,996	19,739,366	208.87	9.09%	10.96
5/8/2015	SPY	334,783	3,216,306	20,359,399	211.62	10.41%	13.04
5/11/2015	SPY	167,682	1,653,093	19,360,117	210.61	10.14%	13.1
5/12/2015	SPY	214,260	2,023,273	19,689,872	209.98	10.59%	13.03
5/13/2015	SPY	173,642	1,804,538	20,119,093	210.02	9.62%	12.89
5/14/2015	SPY	220,944	2,372,027	20,821,663	212.21	9.31%	12.62
5/15/2015	SPY	194,946	2,009,809	20,656,355	212.44	9.70%	11.58
5/18/2015	SPY	136,480	2,562,680	17,338,188	213.10	5.33%	11.59
5/19/2015	SPY	129,654	1,537,961	17,880,150	213.03	8.43%	9.41
5/20/2015	SPY	160,293	1,530,235	18,230,821	212.88	10.48%	8.93
5/21/2015	SPY	163,041	1,599,216	18,809,162	213.50	10.20%	8.89
5/22/2015	SPY	157,165	2,064,827	19,283,445	212.99	7.61%	6.71
5/26/2015	SPY	224,543	2,443,308	18,663,413	210.70	9.19%	8.52
5/27/2015	SPY	172,606	2,150,285	19,362,716	212.70	8.03%	9.52
5/28/2015	SPY	191,343	1,693,887	19,937,833	212.46	11.30%	9.57
5/29/2015	SPY	271,624	2,688,775	20,343,745	211.14	10.10%	8.68