

Trade Date	Underlying	Option Root	Expiration Date	Strike Price	Kind	Start Time	State Code	Executed Volume	Weighted Quote Spread	Weighted BidSize	Weighted AskSize	High Executed Price	Low Executed Price	Trade Price Exceeds 30% of Last OPRA Price	Post L/S State Price Exceeds 30% of Last OPRA Price
20130423	VXX	VXX	20130426	15	C	13:09:50:151	Limit State	0	4.52362971	6	6	0	0	0	0
20130423	VXX	VXX	20130426	16	C	13:09:50:151	Limit State	0	4.611851448	6	6	0	0	1	0
20130423	VXX	VXX	20130426	25	P	13:09:50:151	Limit State	0	3.708126711	7	7	0	0	0	0
20130423	VXX	VXX	20130426	25.5	P	13:09:50:151	Limit State	0	4.460618918	6	6	0	0	0	0
20130423	VXX	VXX	20130426	26	P	13:09:50:151	Limit State	0	4.364790158	6	6	0	0	0	0
20130423	VXX	VXX	20130426	27	P	13:09:50:151	Limit State	0	4.587182682	6	6	0	0	0	0
20130423	VXX	VXX	20130426	28	P	13:09:50:151	Limit State	0	4.776572719	6	6	0	0	0	0
20130423	VXX	VXX	20130426	29	P	13:09:50:151	Limit State	0	4.777000934	6	6	0	0	0	0
20130423	VXX	VXX	20130426	30	P	13:09:50:151	Limit State	0	4.656045154	6	6	0	0	0	0
20130423	VXX	VXX	20130426	31	P	13:09:50:151	Limit State	0	4.662807537	6	6	0	0	0	0
20130423	VXX	VXX	20130503	15	C	13:09:50:151	Limit State	0	2.856641233	9	9	0	0	0	0
20130423	VXX	VXX	20130503	15.5	C	13:09:50:151	Limit State	0	1.92822769	9	9	0	0	0	0
20130423	VXX	VXX	20130503	16	C	13:09:50:151	Limit State	0	2.023559371	9	9	0	0	0	0
20130423	VXX	VXX	20130503	25	P	13:09:50:151	Limit State	0	4.304532004	9	9	0	0	0	0
20130423	VXX	VXX	20130503	26	P	13:09:50:151	Limit State	0	4.304640299	9	9	0	0	1	0
20130423	VXX	VXX	20130503	27	P	13:09:50:151	Limit State	0	4.304586156	9	9	0	0	0	0
20130423	VXX	VXX	20130503	28	P	13:09:50:151	Limit State	0	4.739243167	9	9	0	0	1	0
20130423	VXX	VXX	20130503	29	P	13:09:50:151	Limit State	0	4.666109932	9	9	0	0	0	0
20130423	VXX	VXX	20130503	30	P	13:09:50:151	Limit State	0	4.782719558	9	9	0	0	0	0
20130423	VXX	VXX	20130503	31	P	13:09:50:151	Limit State	0	4.695831063	9	9	0	0	0	0
20130423	VXX	VXX	20130510	13.5	C	13:09:50:151	Limit State	0	4.519366101	9	9	0	0	0	0
20130423	VXX	VXX	20130510	14	C	13:09:50:151	Limit State	0	4.253908817	9	9	0	0	0	0
20130423	VXX	VXX	20130510	14.5	C	13:09:50:151	Limit State	0	4.695834631	9	9	0	0	0	0
20130423	VXX	VXX	20130510	15	C	13:09:50:151	Limit State	0	2.65095489	9	9	0	0	1	0
20130423	VXX	VXX	20130510	15.5	C	13:09:50:151	Limit State	0	2.576098986	9	9	0	0	0	0
20130423	VXX	VXX	20130510	16	C	13:09:50:151	Limit State	0	2.262266428	9	9	0	0	0	0
20130423	VXX	VXX	20130510	25	P	13:09:50:151	Limit State	0	4.330664175	9	9	0	0	1	0
20130423	VXX	VXX	20130510	26	P	13:09:50:151	Limit State	0	4.304586156	9	9	0	0	1	0
20130423	VXX	VXX	20130510	27	P	13:09:50:151	Limit State	0	4.304532004	9	9	0	0	1	0
20130423	VXX	VXX	20130510	28	P	13:09:50:151	Limit State	0	4.782736473	9	9	0	0	0	0
20130423	VXX	VXX	20130510	29	P	13:09:50:151	Limit State	0	4.782719558	9	9	0	0	0	0
20130423	VXX	VXX	20130510	30	P	13:09:50:151	Limit State	0	4.521983027	9	9	0	0	0	0
20130423	VXX	VXX	20130510	31	P	13:09:50:151	Limit State	0	4.739243167	9	9	0	0	0	0
20130423	VXX	VXX	20130518	9	C	13:09:50:151	Limit State	0	4.460113672	6	6	0	0	0	0
20130423	VXX	VXX	20130518	10	C	13:09:50:151	Limit State	0	4.586068067	7	7	0	0	0	0
20130423	VXX	VXX	20130518	11	C	13:09:50:151	Limit State	0	4.55549673	6	6	0	0	0	0
20130423	VXX	VXX	20130518	12	C	13:09:50:151	Limit State	0	4.460246029	6	6	0	0	0	0
20130423	VXX	VXX	20130518	13	C	13:09:50:151	Limit State	0	4.545047972	7	7	0	0	0	0
20130423	VXX	VXX	20130518	14	C	13:09:50:151	Limit State	0	4.775805824	6	6	0	0	0	0
20130423	VXX	VXX	20130518	15	C	13:09:50:151	Limit State	0	1.93652835	7	7	0	0	1	0
20130423	VXX	VXX	20130518	16	C	13:09:50:151	Limit State	0	1.892013689	7	7	0	0	1	0
20130423	VXX	VXX	20130518	25	P	13:09:50:151	Limit State	0	4.523512924	6	6	0	0	0	0
20130423	VXX	VXX	20130518	26	P	13:09:50:151	Limit State	0	4.270249124	6	6	0	0	1	0
20130423	VXX	VXX	20130518	27	P	13:09:50:151	Limit State	0	4.492245406	6	6	0	0	0	0
20130423	VXX	VXX	20130518	28	P	13:09:50:151	Limit State	0	4.491854851	6	6	0	0	1	0
20130423	VXX	VXX	20130518	29	P	13:09:50:151	Limit State	0	4.492081289	6	6	0	0	1	0
20130423	VXX	VXX	20130518	30	P	13:09:50:151	Limit State	0	4.555734641	6	6	0	0	1	0
20130423	VXX	VXX	20130518	31	P	13:09:50:151	Limit State	0	4.49173026	6	6	0	0	0	0
20130423	VXX	VXX	20130518	32	P	13:09:50:151	Limit State	0	4.365306758	6	6	0	0	0	0
20130423	VXX	VXX	20130518	33	P	13:09:50:151	Limit State	0	4.383408716	7	7	0	0	0	0
20130423	VXX	VXX	20130518	34	P	13:09:50:151	Limit State	0	4.448408759	7	7	0	0	0	0
20130423	VXX	VXX	20130518	35	P	13:09:50:151	Limit State	0	4.459963401	6	6	0	0	0	0
20130423	VXX	VXX	20130518	36	P	13:09:50:151	Limit State	0	4.460089529	6	6	0	0	0	0
20130423	VXX	VXX	20130518	37	P	13:09:50:151	Limit State	0	4.398690647	7	7	0	0	0	0
20130423	VXX	VXX	20130518	38	P	13:09:50:151	Limit State	0	4.459939267	6	6	0	0	0	0
20130423	VXX	VXX	20130518	39	P	13:09:50:151	Limit State	0	4.398723692	7	7	0	0	0	0
20130423	VXX	VXX	20130518	40	P	13:09:50:151	Limit State	0	4.403846679	7	7	0	0	0	0
20130423	VXX	VXX	20130518	41	P	13:09:50:151	Limit State	0	4.460221876	6	6	0	0	1	0
20130423	VXX	VXX	20130518	42	P	13:09:50:151	Limit State	0	4.460420397	6	6	0	0	0	0
20130423	VXX	VXX	20130518	43	P	13:09:50:151	Limit State	0	4.555516624	6	6	0	0	0	0
20130423	VXX	VXX	20130518	44	P	13:09:50:151	Limit State	0	4.460246029	6	6	0	0	0	0
20130423	VXX	VXX	20130518	45	P	13:09:50:151	Limit State	0	4.682575522	6	6	0	0	0	0
20130423	VXX	VXX	20130524	15	C	13:09:50:151	Limit State	0	4.510980926	9	9	0	0	0	0
20130423	VXX	VXX	20130524	16	C	13:09:50:151	Limit State	0	4.361675491	9	9	0	0	0	0
20130423	VXX	VXX	20130524	25	P	13:09:50:151	Limit State	0	4.391662125	9	9	0	0	0	0
20130423	VXX	VXX	20130524	26	P	13:09:50:151	Limit State	0	4.348166316	9	9	0	0	0	0
20130423	VXX	VXX	20130524	27	P	13:09:50:151	Limit State	0	4.391621895	9	9	0	0	0	0
20130423	VXX	VXX	20130622	10	C	13:09:50:151	Limit State	0	4.492183121	6	6	0	0	0	0
20130423	VXX	VXX	20130622	11	C	13:09:50:151	Limit State	0	4.492183121	6	6	0	0	1	0
20130423	VXX	VXX	20130622	12	C	13:09:50:151	Limit State	0	4.492245406	6	6	0	0	0	0
20130423	VXX	VXX	20130622	13	C	13:09:50:151	Limit State	0	4.460378387	6	6	0	0	0	0
20130423	VXX	VXX	20130622	14	C	13:09:50:151	Limit State	0	4.460486571	6	6	0	0	1	0
20130423	VXX	VXX	20130622	15	C	13:09:50:151	Limit State	0	4.586980221	6	6	0	0	1	0
20130423	VXX	VXX	20130622	16	C	13:09:50:151	Limit State	0	1.944366351	7	7	0	0	1	0
20130423	VXX	VXX	20130622	25	P	13:09:50:151	Limit State	0	4.269891008	6	6	0	0	1	0
20130423	VXX	VXX	20130622	26	P	13:09:50:151	Limit State	0	4.498070634	7	7	0	0	0	0
20130423	VXX	VXX	20130622	27	P	13:09:50:151	Limit State	0	4.555482012	6	6	0	0	0	0
20130423	VXX	VXX	20130622	28	P	13:09:50:151	Limit State	0	4.523921675	6	6	0	0	1	0
20130423	VXX	VXX	20130622	29	P	13:09:50:151	Limit State	0	3.951903761	6	6	0	0	0	0
20130423	VXX	VXX	20130622	30	P	13:09:50:151	Limit State	0	4.523980069	6	6	0	0	1	0
20130423	VXX	VXX	20130622	31	P	13:09:50:151	Limit State	0	3.984208067	6	6	0	0	0	0
20130423	VXX	VXX	20130622	32	P	13:09:50:151	Limit State	0	3.951693661	6	6	0	0	0	0
20130423	VXX	VXX	20130622	33	P	13:09:50:151	Limit State	0	4.492035812	6	6	0	0	1	0
20130423	VXX	VXX	20130622	34	P	13:09:50:151	Limit State	0	4.491917147	6	6	0	0	0	0

20130423	VXX	VXX	20130622	35	P	13:09:50:151	Limit State	0	4.491792556	6	6	0	0	0	0
20130423	VXX	VXX	20130622	36	P	13:09:50:151	Limit State	0	4.491894417	6	6	0	0	0	0
20130423	VXX	VXX	20130622	37	P	13:09:50:151	Limit State	0	4.523943004	6	6	0	0	0	0
20130423	VXX	VXX	20130622	38	P	13:09:50:151	Limit State	0	4.523921675	6	6	0	0	0	0
20130423	VXX	VXX	20130622	39	P	13:09:50:151	Limit State	0	4.492353216	6	6	0	0	0	0
20130423	VXX	VXX	20130622	40	P	13:09:50:151	Limit State	0	4.523688103	6	6	0	0	0	0
20130423	VXX	VXX	20130622	41	P	13:09:50:151	Limit State	0	4.492222655	6	6	0	0	0	0
20130423	VXX	VXX	20130622	42	P	13:09:50:151	Limit State	0	4.492596341	6	6	0	0	0	0
20130423	VXX	VXX	20130622	43	P	13:09:50:151	Limit State	0	4.492619122	6	6	0	0	0	0
20130423	VXX	VXX	20130622	44	P	13:09:50:151	Limit State	0	4.492245406	6	6	0	0	0	0
20130423	VXX	VXX	20130622	45	P	13:09:50:151	Limit State	0	4.492619122	6	6	0	0	0	0
20130423	VXX	VXX	20130622	46	P	13:09:50:151	Limit State	0	4.460576923	6	6	0	0	0	0
20130423	VXX	VXX	20130622	47	P	13:09:50:151	Limit State	0	4.492369978	6	6	0	0	0	0
20130423	VXX	VXX	20130622	48	P	13:09:50:151	Limit State	0	4.492369978	6	6	0	0	0	0
20130423	VXX	VXX	20130622	49	P	13:09:50:151	Limit State	0	4.492104034	6	6	0	0	0	0
20130423	VXX	VXX	20130622	50	P	13:09:50:151	Limit State	0	4.460378387	6	6	0	0	0	0
20130423	VXX	VXX	20130622	51	P	13:09:50:151	Limit State	0	4.460510744	6	6	0	0	0	0
20130423	VXX	VXX	20130622	52	P	13:09:50:151	Limit State	0	4.460510744	6	6	0	0	0	0
20130423	VXX	VXX	20130622	53	P	13:09:50:151	Limit State	0	4.460360536	6	6	0	0	0	0
20130423	VXX	VXX	20130622	54	P	13:09:50:151	Limit State	0	4.460576923	6	6	0	0	0	0
20130423	VXX	VXX	20130622	55	P	13:09:50:151	Limit State	0	4.432694414	7	7	0	0	0	0
20130423	VXX	VXX	20130622	56	P	13:09:50:151	Limit State	0	4.682731236	6	6	0	0	0	0
20130423	VXX	VXX	20130622	60	P	13:09:50:151	Limit State	0	4.492120835	6	6	0	0	0	0
20130423	VXX	VXX	20130622	65	P	13:09:50:151	Limit State	0	4.460360536	6	6	0	0	0	0
20130423	VXX	VXX	20130622	70	P	13:09:50:151	Limit State	0	4.644116351	7	7	0	0	0	0
20130423	VXX	VXX	20130622	75	P	13:09:50:151	Limit State	0	4.682667601	6	6	0	0	0	0
20130423	VXX	VXX	20130921	5	C	13:09:50:151	Limit State	0	4.460625292	6	6	0	0	0	0
20130423	VXX	VXX	20130921	6	C	13:09:50:151	Limit State	0	4.460601106	6	6	0	0	0	0
20130423	VXX	VXX	20130921	7	C	13:09:50:151	Limit State	0	4.460907817	6	6	0	0	0	0
20130423	VXX	VXX	20130921	8	C	13:09:50:151	Limit State	0	4.460559103	6	6	0	0	0	0
20130423	VXX	VXX	20130921	9	C	13:09:50:151	Limit State	0	4.460559103	6	6	0	0	0	0
20130423	VXX	VXX	20130921	10	C	13:09:50:151	Limit State	0	4.460402554	6	6	0	0	1	0
20130423	VXX	VXX	20130921	11	C	13:09:50:151	Limit State	0	4.460883612	6	6	0	0	1	0
20130423	VXX	VXX	20130921	12	C	13:09:50:151	Limit State	0	4.491747119	6	6	0	0	1	0
20130423	VXX	VXX	20130921	13	C	13:09:50:151	Limit State	0	4.618997197	6	6	0	0	0	0
20130423	VXX	VXX	20130921	14	C	13:09:50:151	Limit State	0	4.555258856	6	6	0	0	1	0
20130423	VXX	VXX	20130921	15	C	13:09:50:151	Limit State	0	4.301471733	6	6	0	0	0	0
20130423	VXX	VXX	20130921	16	C	13:09:50:151	Limit State	0	4.682614445	6	6	0	0	1	0
20130423	VXX	VXX	20130921	25	P	13:09:50:151	Limit State	0	4.333490346	6	6	0	0	1	0
20130423	VXX	VXX	20130921	26	P	13:09:50:151	Limit State	0	4.650661788	6	6	0	0	0	0
20130423	VXX	VXX	20130921	27	P	13:09:50:151	Limit State	0	4.61893786	6	6	0	0	1	0
20130423	VXX	VXX	20130921	28	P	13:09:50:151	Limit State	0	4.618780659	6	6	0	0	0	0
20130423	VXX	VXX	20130921	29	P	13:09:50:151	Limit State	0	4.587145749	6	6	0	0	0	0
20130423	VXX	VXX	20130921	30	P	13:09:50:151	Limit State	0	4.491769836	6	6	0	0	1	0
20130423	VXX	VXX	20130921	31	P	13:09:50:151	Limit State	0	4.618997197	6	6	0	0	0	0
20130423	VXX	VXX	20130921	32	P	13:09:50:151	Limit State	0	4.55538773	6	6	0	0	0	0
20130423	VXX	VXX	20130921	33	P	13:09:50:151	Limit State	0	4.015951565	6	6	0	0	0	0
20130423	VXX	VXX	20130921	34	P	13:09:50:151	Limit State	0	4.587550607	6	6	0	0	0	0
20130423	VXX	VXX	20130921	35	P	13:09:50:151	Limit State	0	4.555462119	6	6	0	0	0	0
20130423	VXX	VXX	20130921	36	P	13:09:50:151	Limit State	0	4.555407615	6	6	0	0	0	0
20130423	VXX	VXX	20130921	37	P	13:09:50:151	Limit State	0	4.555244102	6	6	0	0	1	0
20130423	VXX	VXX	20130921	38	P	13:09:50:151	Limit State	0	4.55549673	6	6	0	0	0	0
20130423	VXX	VXX	20130921	39	P	13:09:50:151	Limit State	0	4.404912268	7	7	0	0	0	0
20130423	VXX	VXX	20130921	40	P	13:09:50:151	Limit State	0	4.55538773	6	6	0	0	0	0
20130423	VXX	VXX	20130921	41	P	13:09:50:151	Limit State	0	4.523491631	6	6	0	0	0	0
20130423	VXX	VXX	20130921	42	P	13:09:50:151	Limit State	0	4.52362971	6	6	0	0	0	0
20130423	VXX	VXX	20130921	43	P	13:09:50:151	Limit State	0	4.511999695	7	7	0	0	0	0
20130423	VXX	VXX	20130921	44	P	13:09:50:151	Limit State	0	4.52326351	6	6	0	0	0	0
20130423	VXX	VXX	20130921	45	P	13:09:50:151	Limit State	0	4.523863282	6	6	0	0	0	0
20130423	VXX	VXX	20130921	46	P	13:09:50:151	Limit State	0	4.173757982	6	6	0	0	0	0
20130423	VXX	VXX	20130921	47	P	13:09:50:151	Limit State	0	4.269777311	6	6	0	0	0	0
20130423	VXX	VXX	20130921	48	P	13:09:50:151	Limit State	0	4.491854851	6	6	0	0	0	0
20130423	VXX	VXX	20130921	49	P	13:09:50:151	Limit State	0	4.269508682	6	6	0	0	0	0
20130423	VXX	VXX	20130921	50	P	13:09:50:151	Limit State	0	4.491747119	6	6	0	0	0	0
20130423	VXX	VXX	20130921	51	P	13:09:50:151	Limit State	0	4.491933977	6	6	0	0	0	0
20130423	VXX	VXX	20131221	5	C	13:09:50:151	Limit State	0	4.587398785	6	6	0	0	0	0
20130423	VXX	VXX	20131221	6	C	13:09:50:151	Limit State	0	4.555932731	6	6	0	0	0	0
20130423	VXX	VXX	20131221	7	C	13:09:50:151	Limit State	0	4.555769231	6	6	0	0	0	0
20130423	VXX	VXX	20131221	8	C	13:09:50:151	Limit State	0	4.64984038	6	6	0	0	0	0
20130423	VXX	VXX	20131221	9	C	13:09:50:151	Limit State	0	4.460709281	6	6	0	0	0	0
20130423	VXX	VXX	20131221	10	C	13:09:50:151	Limit State	0	4.492619122	6	6	0	0	0	0
20130423	VXX	VXX	20131221	11	C	13:09:50:151	Limit State	0	4.492081289	6	6	0	0	1	0
20130423	VXX	VXX	20131221	12	C	13:09:50:151	Limit State	0	4.492081289	6	6	0	0	0	0
20130423	VXX	VXX	20131221	13	C	13:09:50:151	Limit State	0	4.436305037	7	7	0	0	0	0
20130423	VXX	VXX	20131221	14	C	13:09:50:151	Limit State	0	4.523921675	6	6	0	0	0	0
20130423	VXX	VXX	20131221	15	C	13:09:50:151	Limit State	0	4.55571128	6	6	0	0	0	0
20130423	VXX	VXX	20131221	16	C	13:09:50:151	Limit State	0	4.555967302	6	6	0	0	0	0
20130423	VXX	VXX	20131221	25	P	13:09:50:151	Limit State	0	4.682886951	6	6	0	0	0	0
20130423	VXX	VXX	20131221	26	P	13:09:50:151	Limit State	0	4.682798629	6	6	0	0	0	0
20130423	VXX	VXX	20131221	27	P	13:09:50:151	Limit State	0	4.651132825	6	6	0	0	0	0
20130423	VXX	VXX	20131221	28	P	13:09:50:151	Limit State	0	4.619387993	6	6	0	0	0	0
20130423	VXX	VXX	20131221	29	P	13:09:50:151	Limit State	0	4.650950008	6	6	0	0	0	0
20130423	VXX	VXX	20131221	30	P	13:09:50:151	Limit State	0	4.650735867	6	6	0	0	0	0
20130423	VXX	VXX	20131221	31	P	13:09:50:151	Limit State	0	4.619417627	6	6	0	0	0	0
20130423	VXX	VXX	20131221	32	P	13:09:50:151	Limit State	0	4.555823731	6	6	0	0	0	0

