

**International Securities Exchange
ISE Regular Options Complex PIM Data January 2016**

Data Request from SEC Approval Order		Response
1	No. PIM orders < 50	25854
2	Percent PIM orders < 50	0.18%
3	Percent All trades < 50	51.69%
4	Percent PIM trades < 50	83.37%
5	Percent all contracts orders < 50	18.44%
6	Percent PIM contracts orders < 50	47.08%
7	Spreads PIM orders < 50	Chart 1
8	% PIM trades at each price increment	Chart 2
9	PIM orders by spread & percent contracts by counterparty	Chart 1
10.1	No. PIMs ended early (same side mktb)	1
10.2	No. PIMs ended early (same side mktb) by time	Chart 3
11	Percent PIMs ended early (same side mktb) by time	Chart 3
12.1	No. PIMs ended early (op side mktb)	8
12.2	No. PIMs ended early (op side mktb) by time	Chart 4
13	Percent PIMs ended early (op side mktb) by time	Chart 4
14.1	No. PIMs ended early (same side not mktb)	0
14.2	No. PIMs ended early (same side not mktb) by time	Chart 5
15	Percent PIMs ended early (same side not mktb) by time	Chart 5
16	Average price improvement	\$0.0891

*Total number of PIMS ended early by order entered by the same firm on the same side (both

Chart 1

Spread	Total # Orders	# Orders < 50	% Cons Orders < 50 EAM	% Cons Orders < 50 MM	% Cons Orders < 50 Other	% Cons Orders < 50 PC	% Cons Orders < 50
0.05	2139	2278	81.5	18.2	0	0	0.3
0.10	388	409	73.1	26.4	0	0	0.5
0.15	209	231	66.2	33.3	0	0	0.5
0.20	107	109	67.4	32.1	0.1	0	0.4
0.25	59	57	62.4	37.1	0	0	0.5
0.30	51	53	59.2	40.3	0	0	0.5
>0.30	215	230	59.8	39.7	0	0	0.6

Chart 2

%Orders < 50	Price Improvement
34.7	0.01
15.9	0.02
7.9	0.03
5.4	0.04
4.5	0.05
4.2	0.06
3.6	0.07
3.1	0.08
2.5	0.09
2.2	0.10
1.5	0.11
1.2	0.12
13.3	>0.12

Chart 3 (PIMS Terminated Early Same Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	1	100.00	0.0050
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 4 (PIMS Terminated Early Opposite Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 5 (PIMS Terminated Same Side not Mktb)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000

> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

International Securities Exchange
ISE Regular Options Complex PIM Additional Data January 2016

Additional Data Request		Response
1	No. PIM orders >= 50	842
2	Percent PIM orders >= 50	0.02%
3	Spreads PIM orders >= 50	Chart A1
4	% PIM traded at each price improvement(# Orders < 50)	Chart A2
5	% PIM traded at each price improvement(# Orders >= 50)	Chart A3
6	Spreads PIM orders >= 50	Chart A1
7.a	No. PIMs on first Wednesday	1327
7.b	No. PIM orders < 50	1285
7.c	No. PIM orders >= 50	42
7.d	PIM Participants orders < 50	Chart A4
7.e	PIM Participants orders >= 50	Chart A4
8.a	No. PIMs on third Wednesday	2111
8.b	No. PIM orders < 50	2052
8.c	No. PIM orders >= 50	59
8.d	PIM Participants orders < 50	Chart A5
8.e	PIM Participants orders >= 50	Chart A5

Chart A1							
Spread	Total # Orders	# Orders >= 50	% Traded Orders >= 50 EAM	% Traded Orders >= 50 MM	% Traded Orders >= 50 Other	% Traded Orders >= 50 PC	% Traded Orders >= 50 Unrelated
0.05	2139	181	79.9	20	0	0	0.1
0.10	388	21	77.2	22.8	0	0	0
0.15	209	3	72.4	27.4	0	0	0.1
0.20	107	7	73.7	24.2	0	0	2.1
0.25	59	4	67.4	28	0	0	4.6
0.30	51	1	41.5	41.6	0	0	16.9
>0.30	215	5	68	30.9	0	0	1.1

Chart A2	
% Orders < 50	Price Improvement
15.50	0.00
29.30	0.01
13.40	0.02
6.70	0.03
4.60	0.04
3.80	0.05
3.60	0.06
3.00	0.07
2.60	0.08
2.10	0.09
1.90	0.10
1.30	0.11
1.00	0.12
11.20	>0.12

Chart A3	
% Orders >= 50	Price Improvement
20.4	0.00
31	0.01
13.4	0.02
7.1	0.03
4.4	0.04
3.8	0.05
3.4	0.06
3.5	0.07
2.4	0.08
2.5	0.09
2	0.10
1.4	0.11
1.1	0.12
3.4	>0.12

Chart A4		
Participant	# Orders < 50	# Orders >= 50
0	436	15
1	291	8
2	170	6
3	128	3
4	71	6
5	76	4
6	58	0
7	31	0
8	14	0
9	5	0
10	5	0

Chart A5		
Participant	# Orders < 50	# Orders >= 50
0	643	22
1	461	19
2	271	6
3	203	6
4	153	4
5	116	2
6	105	0
7	53	0
8	24	0
9	16	0
10	5	0
11	2	0

International Securities Exchange
ISE Regular Options Complex PIM Data February 2016

Data Request from SEC Approval Order		Response
1	No. PIM orders < 50	28867
2	Percent PIM orders < 50	0.15%
3	Percent All trades < 50	54.89%
4	Percent PIM trades < 50	91.86%
5	Percent all contracts orders < 50	20.02%
6	Percent PIM contracts orders < 50	46.89%
7	Spreads PIM orders < 50	Chart 1
8	% PIM trades at each price increment	Chart 2
9	PIM orders by spread & percent contracts by counterparty	Chart 1
10.1	No. PIMs ended early (same side mktb)	1
10.2	No. PIMs ended early (same side mktb) by time	Chart 3
11	Percent PIMs ended early (same side mktb) by time	Chart 3
12.1	No. PIMs ended early (op side mktb)	6
12.2	No. PIMs ended early (op side mktb) by time	Chart 4
13	Percent PIMs ended early (op side mktb) by time	Chart 4
14.1	No. PIMs ended early (same side not mktb)	0
14.2	No. PIMs ended early (same side not mktb) by time	Chart 5
15	Percent PIMs ended early (same side not mktb) by time	Chart 5
16	Average price improvement	\$0.0839

*Total number of PIMS ended early by order entered by the same firm on the same side (both

Chart 1

Spread	Total # Orders	# Orders < 50	% Cons Orders < 50 EAM	% Cons Orders < 50 MM	% Cons Orders < 50 Other	% Cons Orders < 50 PC	% Cons Orders < 50
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart 2

%Orders < 50	Price Improvement
34.6	0.01
15.9	0.02
8.3	0.03
5.5	0.04
4.5	0.05
3.7	0.06
3.3	0.07
3.1	0.08
2.5	0.09
2.4	0.10
1.6	0.11
1.4	0.12
13.2	>0.12

Chart 3 (PIMS Terminated Early Same Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 4 (PIMS Terminated Early Opposite Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 5 (PIMS Terminated Same Side not Mktb)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

**International Securities Exchange
ISE Regular Options Complex PIM Additional Data February 2016**

Additional Data Request		Response
1	No. PIM orders >= 50	755
2	Percent PIM orders >= 50	0.01%
3	Spreads PIM orders >= 50	Chart A1
4	% PIM traded at each price improvement(# Orders < 50)	Chart A2
5	% PIM traded at each price improvement(# Orders >= 50)	Chart A3
6	Spreads PIM orders >= 50	Chart A1
7.a	No. PIMs on first Wednesday	1089
7.b	No. PIM orders < 50	1062
7.c	No. PIM orders >= 50	27
7.d	PIM Participants orders < 50	Chart A4
7.e	PIM Participants orders >= 50	Chart A4
8.a	No. PIMs on third Wednesday	1797
8.b	No. PIM orders < 50	1748
8.c	No. PIM orders >= 50	49
8.d	PIM Participants orders < 50	Chart A5
8.e	PIM Participants orders >= 50	Chart A5

Chart A1								
Spread	Total # Orders	# Orders >= 50	% Traded	% Traded	% Traded	% Traded	% Traded	% Traded
			Orders >= 50	Orders >= 50	Orders >= 50	Orders >= 50	Orders >= 50	Orders >= 50
			EAM	MM	Other	PC		Unrelated
0.05	0	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0	0

Chart A2	
% Orders < 50	Price Improvement
16.00	0.00
29.10	0.01
13.40	0.02
7.00	0.03
4.60	0.04
3.70	0.05
3.10	0.06
2.80	0.07
2.60	0.08
2.10	0.09
2.00	0.10
1.30	0.11
1.10	0.12
11.10	>0.12

Chart A3

% Orders >= 50	Price Improvement
19.9	0.00
33.6	0.01
13.4	0.02
7.5	0.03
4.4	0.04
3.2	0.05
2.8	0.06
2.3	0.07
1.9	0.08
2	0.09
1.8	0.10
1.6	0.11
1.2	0.12
4.2	>0.12

Chart A4

Participant	# Orders < 50	# Orders >= 50
0	345	11
1	206	7
2	116	3
3	78	0
4	94	1
5	77	3
6	59	1
7	50	1
8	20	0
9	13	0
10	4	0

Chart A5

Participant	# Orders < 50	# Orders >= 50
0	516	24
1	451	11
2	265	5
3	162	5
4	118	1
5	88	1
6	73	1
7	44	1
8	18	0
9	10	0
10	3	0

**International Securities Exchange
ISE Regular Options Complex PIM Data March 2016**

Data Request from SEC Approval Order		Response
1	No. PIM orders < 50	25120
2	Percent PIM orders < 50	0.13%
3	Percent All trades < 50	53.82%
4	Percent PIM trades < 50	90.38%
5	Percent all contracts orders < 50	21.60%
6	Percent PIM contracts orders < 50	28.79%
7	Spreads PIM orders < 50	Chart 1
8	% PIM trades at each price increment	Chart 2
9	PIM orders by spread & percent contracts by counterparty	Chart 1
10.1	No. PIMs ended early (same side mktb)	1
10.2	No. PIMs ended early (same side mktb) by time	Chart 3
11	Percent PIMs ended early (same side mktb) by time	Chart 3
12.1	No. PIMs ended early (op side mktb)	8
12.2	No. PIMs ended early (op side mktb) by time	Chart 4
13	Percent PIMs ended early (op side mktb) by time	Chart 4
14.1	No. PIMs ended early (same side not mktb)	0
14.2	No. PIMs ended early (same side not mktb) by time	Chart 5
15	Percent PIMs ended early (same side not mktb) by time	Chart 5
16	Average price improvement	\$0.0786

*Total number of PIMS ended early by order entered by the same firm on the same side (both

Chart 1

Spread	Total # Orders	# Orders < 50	% Cons Orders < 50 EAM	% Cons Orders < 50 MM	% Cons Orders < 50 Other	% Cons Orders < 50 PC	% Cons Orders < 50
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart 2

%Orders < 50	Price Improvement
32.9	0.01
13.2	0.02
8	0.03
6.4	0.04
5.5	0.05
4.6	0.06
3.5	0.07
3.2	0.08
2.4	0.09
2.4	0.10
1.9	0.11
1.6	0.12
14.3	>0.12

Chart 3 (PIMS Terminated Early Same Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 4 (PIMS Terminated Early Opposite Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 5 (PIMS Terminated Same Side not Mktb)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

**International Securities Exchange
ISE Regular Options Complex PIM Additional Data March 2016**

Additional Data Request		Response
1	No. PIM orders >= 50	806
2	Percent PIM orders >= 50	0.02%
3	Spreads PIM orders >= 50	Chart A1
4	% PIM traded at each price improvement(# Orders < 50)	Chart A2
5	% PIM traded at each price improvement(# Orders >= 50)	Chart A3
6	Spreads PIM orders >= 50	Chart A1
7.a	No. PIMs on first Wednesday	886
7.b	No. PIM orders < 50	857
7.c	No. PIM orders >= 50	29
7.d	PIM Participants orders < 50	Chart A4
7.e	PIM Participants orders >= 50	Chart A4
8.a	No. PIMs on third Wednesday	1057
8.b	No. PIM orders < 50	1028
8.c	No. PIM orders >= 50	29
8.d	PIM Participants orders < 50	Chart A5
8.e	PIM Participants orders >= 50	Chart A5

Chart A1

Spread	Total # Orders	# Orders >= 50	% Traded Orders >= 50				
			EAM	MM	Other	PC	Unrelated
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart A2

% Orders < 50	Price Improvement
18.00	0.00
27.00	0.01
10.90	0.02
6.50	0.03
5.20	0.04
4.50	0.05
3.80	0.06
2.90	0.07
2.60	0.08
2.00	0.09
2.00	0.10
1.60	0.11
1.30	0.12
11.80	>0.12

Chart A3

% Orders >= 50	Price Improvement
22.2	0.00
31.2	0.01
11.5	0.02
7.3	0.03
5.2	0.04
4.2	0.05
3.2	0.06
2.2	0.07
1.9	0.08
2	0.09
1.1	0.10
1.3	0.11
0.9	0.12
5.8	>0.12

Chart A4

Participant	# Orders < 50	# Orders >= 50
0	186	7
1	210	12
2	195	5
3	92	3
4	62	1
5	49	0
6	21	1
7	16	0
8	17	0
9	3	0
10	5	0
11	1	0

Chart A5

Participant	# Orders < 50	# Orders >= 50
0	267	6
1	246	10
2	168	6
3	135	4
4	77	0
5	55	0
6	36	2
7	30	0
8	7	1
9	5	0
10	2	0

**International Securities Exchange
ISE Regular Options Complex PIM Data April 2016**

Data Request from SEC Approval Order		Response
1	No. PIM orders < 50	23602
2	Percent PIM orders < 50	0.14%
3	Percent All trades < 50	53.50%
4	Percent PIM trades < 50	91.17%
5	Percent all contracts orders < 50	23.02%
6	Percent PIM contracts orders < 50	18.36%
7	Spreads PIM orders < 50	Chart 1
8	% PIM trades at each price increment	Chart 2
9	PIM orders by spread & percent contracts by counterparty	Chart 1
10.1	No. PIMs ended early (same side mktb)	4
10.2	No. PIMs ended early (same side mktb) by time	Chart 3
11	Percent PIMs ended early (same side mktb) by time	Chart 3
12.1	No. PIMs ended early (op side mktb)	7
12.2	No. PIMs ended early (op side mktb) by time	Chart 4
13	Percent PIMs ended early (op side mktb) by time	Chart 4
14.1	No. PIMs ended early (same side not mktb)	0
14.2	No. PIMs ended early (same side not mktb) by time	Chart 5
15	Percent PIMs ended early (same side not mktb) by time	Chart 5
16	Average price improvement	\$0.0909

*Total number of PIMS ended early by order entered by the same firm on the same side (both

Chart 1

Spread	Total # Orders	# Orders < 50	% Cons Orders < 50 EAM	% Cons Orders < 50 MM	% Cons Orders < 50 Other	% Cons Orders < 50 PC	% Cons Orders < 50
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart 2

%Orders < 50	Price Improvement
33.7	0.01
14	0.02
8	0.03
6.7	0.04
6	0.05
4.1	0.06
3.4	0.07
2.6	0.08
2.1	0.09
2.4	0.10
1.4	0.11
1.5	0.12
14	>0.12

Chart 3 (PIMS Terminated Early Same Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	1	100.00	0.0200
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 4 (PIMS Terminated Early Opposite Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 5 (PIMS Terminated Same Side not Mktb)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

**International Securities Exchange
ISE Regular Options Complex PIM Additional Data April 2016**

Additional Data Request		Response
1	No. PIM orders >= 50	734
2	Percent PIM orders >= 50	0.01%
3	Spreads PIM orders >= 50	Chart A1
4	% PIM traded at each price improvement(# Orders < 50)	Chart A2
5	% PIM traded at each price improvement(# Orders >= 50)	Chart A3
6	Spreads PIM orders >= 50	Chart A1
7.a	No. PIMs on first Wednesday	713
7.b	No. PIM orders < 50	689
7.c	No. PIM orders >= 50	24
7.d	PIM Participants orders < 50	Chart A4
7.e	PIM Participants orders >= 50	Chart A4
8.a	No. PIMs on third Wednesday	880
8.b	No. PIM orders < 50	847
8.c	No. PIM orders >= 50	33
8.d	PIM Participants orders < 50	Chart A5
8.e	PIM Participants orders >= 50	Chart A5

Chart A1

Spread	Total # Orders	# Orders >= 50	% Traded Orders >= 50 EAM	% Traded Orders >= 50 MM	% Traded Orders >= 50 Other	% Traded Orders >= 50 PC	% Traded Orders >= 50 Unrelated
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart A2

% Orders < 50	Price Improvement
18.60	0.00
27.40	0.01
11.40	0.02
6.50	0.03
5.40	0.04
4.90	0.05
3.40	0.06
2.80	0.07
2.20	0.08
1.70	0.09
1.90	0.10
1.20	0.11
1.20	0.12
11.40	>0.12

Chart A3

% Orders >= 50	Price Improvement
26.7	0.00
33.8	0.01
12.3	0.02
5.6	0.03
4.1	0.04
4	0.05
3.1	0.06
2	0.07
1.7	0.08
1.2	0.09
0.9	0.10
0.6	0.11
0.6	0.12
3.5	>0.12

Chart A4

Participant	# Orders < 50	# Orders >= 50
0	228	7
1	176	12
2	97	2
3	59	2
4	44	0
5	32	0
6	24	1
7	17	0
8	6	0
9	4	0
11	2	0

Chart A5

Participant	# Orders < 50	# Orders >= 50
0	242	12
1	179	10
2	131	5
3	83	4
4	58	0
5	59	1
6	40	0
7	32	1
8	15	0
9	6	0
10	1	0
11	1	0

**International Securities Exchange
ISE Regular Options Complex PIM Data May 2016**

Data Request from SEC Approval Order		Response
1	No. PIM orders < 50	7729
2	Percent PIM orders < 50	0.05%
3	Percent All trades < 50	53.47%
4	Percent PIM trades < 50	92.69%
5	Percent all contracts orders < 50	22.61%
6	Percent PIM contracts orders < 50	11.92%
7	Spreads PIM orders < 50	Chart 1
8	% PIM trades at each price increment	Chart 2
9	PIM orders by spread & percent contracts by counterparty	Chart 1
10.1	No. PIMs ended early (same side mktb)	0
10.2	No. PIMs ended early (same side mktb) by time	Chart 3
11	Percent PIMs ended early (same side mktb) by time	Chart 3
12.1	No. PIMs ended early (op side mktb)	4
12.2	No. PIMs ended early (op side mktb) by time	Chart 4
13	Percent PIMs ended early (op side mktb) by time	Chart 4
14.1	No. PIMs ended early (same side not mktb)	0
14.2	No. PIMs ended early (same side not mktb) by time	Chart 5
15	Percent PIMs ended early (same side not mktb) by time	Chart 5
16	Average price improvement	\$0.1596

*Total number of PIMS ended early by order entered by the same firm on the same side (both

Chart 1

Spread	Total # Orders	# Orders < 50	% Cons Orders < 50 EAM	% Cons Orders < 50 MM	% Cons Orders < 50 Other	% Cons Orders < 50 PC	% Cons Orders < 50
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart 2

%Orders < 50	Price Improvement
18.4	0.01
10.5	0.02
8.2	0.03
6.5	0.04
6.7	0.05
5.1	0.06
4.3	0.07
4	0.08
3.1	0.09
3	0.10
2.1	0.11
2.2	0.12
25.8	>0.12

Chart 3 (PIMS Terminated Early Same Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 4 (PIMS Terminated Early Opposite Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 5 (PIMS Terminated Same Side not Mktb)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

**International Securities Exchange
ISE Regular Options Complex PIM Additional Data May 2016**

Additional Data Request		Response
1	No. PIM orders >= 50	267
2	Percent PIM orders >= 50	0.00%
3	Spreads PIM orders >= 50	Chart A1
4	% PIM traded at each price improvement(# Orders < 50)	Chart A2
5	% PIM traded at each price improvement(# Orders >= 50)	Chart A3
6	Spreads PIM orders >= 50	Chart A1
7.a	No. PIMs on first Wednesday	304
7.b	No. PIM orders < 50	293
7.c	No. PIM orders >= 50	11
7.d	PIM Participants orders < 50	Chart A4
7.e	PIM Participants orders >= 50	Chart A4
8.a	No. PIMs on third Wednesday	330
8.b	No. PIM orders < 50	320
8.c	No. PIM orders >= 50	10
8.d	PIM Participants orders < 50	Chart A5
8.e	PIM Participants orders >= 50	Chart A5

Chart A1							
Spread	Total # Orders	# Orders >= 50	% Traded	% Traded	% Traded	% Traded	% Traded
			Orders >= 50	Orders >= 50	Orders >= 50	Orders >= 50	Orders >= 50
			EAM	MM	Other	PC	Unrelated
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart A2	
% Orders < 50	Price Improvement
10.90	0.00
16.40	0.01
9.40	0.02
7.30	0.03
5.80	0.04
5.90	0.05
4.60	0.06
3.80	0.07
3.50	0.08
2.80	0.09
2.70	0.10
1.90	0.11
2.00	0.12
23.00	>0.12

Chart A3	
% Orders >= 50	Price Improvement
16.9	0.00
19.8	0.01
11.3	0.02
7.9	0.03
6	0.04
5.9	0.05
3.4	0.06
3.5	0.07
4.6	0.08
2.3	0.09
2.6	0.10
1.4	0.11
1.6	0.12
12.7	>0.12

Chart A4

Participant	# Orders < 50	# Orders >= 50
0	30	3
1	53	5
2	61	2
3	31	1
4	33	0
5	19	0
6	36	0
7	13	0
8	9	0
9	4	0
10	3	0
11	1	0

Chart A5

Participant	# Orders < 50	# Orders >= 50
0	13	1
1	51	4
2	40	2
3	50	0
4	48	2
5	32	0
6	38	1
7	25	0
8	12	0
9	7	0
10	4	0

**International Securities Exchange
ISE Regular Options Complex PIM Data June 2016**

Data Request from SEC Approval Order		Response
1	No. PIM orders < 50	7732
2	Percent PIM orders < 50	0.04%
3	Percent All trades < 50	53.86%
4	Percent PIM trades < 50	91.41%
5	Percent all contracts orders < 50	21.46%
6	Percent PIM contracts orders < 50	7.04%
7	Spreads PIM orders < 50	Chart 1
8	% PIM trades at each price increment	Chart 2
9	PIM orders by spread & percent contracts by counterparty	Chart 1
10.1	No. PIMs ended early (same side mktb)	3
10.2	No. PIMs ended early (same side mktb) by time	Chart 3
11	Percent PIMs ended early (same side mktb) by time	Chart 3
12.1	No. PIMs ended early (op side mktb)	6
12.2	No. PIMs ended early (op side mktb) by time	Chart 4
13	Percent PIMs ended early (op side mktb) by time	Chart 4
14.1	No. PIMs ended early (same side not mktb)	0
14.2	No. PIMs ended early (same side not mktb) by time	Chart 5
15	Percent PIMs ended early (same side not mktb) by time	Chart 5
16	Average price improvement	\$0.1936

*Total number of PIMS ended early by order entered by the same firm on the same side (both

Chart 1

Spread	Total # Orders	# Orders < 50	% Cons Orders < 50 EAM	% Cons Orders < 50 MM	% Cons Orders < 50 Other	% Cons Orders < 50 PC	% Cons Orders < 50
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart 2

%Orders < 50	Price Improvement
17.7	0.01
10.2	0.02
6.6	0.03
5.7	0.04
6.2	0.05
5.2	0.06
4.2	0.07
4.2	0.08
2.9	0.09
3.3	0.10
1.9	0.11
2.3	0.12
29.7	>0.12

Chart 3 (PIMS Terminated Early Same Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	2	100.00	0.0350
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 4 (PIMS Terminated Early Opposite Side)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

Chart 5 (PIMS Terminated Same Side not Mktb)

Pim Period (in	Total Number	Percentage of	Average Price
<= 0.5	0	0.00	0.0000
> 0.5 & <= 1	0	0.00	0.0000
> 1 & <= 1.5	0	0.00	0.0000
> 1.5 & <= 2	0	0.00	0.0000
> 2 & <= 2.5	0	0.00	0.0000
> 2.5	0	0.00	0.0000

**International Securities Exchange
ISE Regular Options Complex PIM Additional Data June 2016**

Additional Data Request		Response
1	No. PIM orders >= 50	285
2	Percent PIM orders >= 50	0.00%
3	Spreads PIM orders >= 50	Chart A1
4	% PIM traded at each price improvement(# Orders < 50)	Chart A2
5	% PIM traded at each price improvement(# Orders >= 50)	Chart A3
6	Spreads PIM orders >= 50	Chart A1
7.a	No. PIMs on first Wednesday	277
7.b	No. PIM orders < 50	269
7.c	No. PIM orders >= 50	8
7.d	PIM Participants orders < 50	Chart A4
7.e	PIM Participants orders >= 50	Chart A4
8.a	No. PIMs on third Wednesday	254
8.b	No. PIM orders < 50	248
8.c	No. PIM orders >= 50	6
8.d	PIM Participants orders < 50	Chart A5
8.e	PIM Participants orders >= 50	Chart A5

Chart A1							
Spread	Total # Orders	# Orders >= 50	% Traded Orders >= 50 EAM	% Traded Orders >= 50 MM	% Traded Orders >= 50 Other	% Traded Orders >= 50 PC	% Traded Orders >= 50 Unrelated
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart A2	
% Orders < 50	Price Improvement
9.80	0.00
15.90	0.01
9.20	0.02
5.90	0.03
5.10	0.04
5.60	0.05
4.70	0.06
3.80	0.07
3.80	0.08
2.60	0.09
3.00	0.10
1.70	0.11
2.00	0.12
26.80	>0.12

Chart A3	
% Orders >= 50	Price Improvement
16.7	0.00
20.3	0.01
12.1	0.02
5.9	0.03
6.2	0.04
2.8	0.05
4.1	0.06
4.5	0.07
2.7	0.08
1.2	0.09
3	0.10
1.3	0.11
1.3	0.12
17.9	>0.12

Chart A4		
Participant	# Orders < 50	# Orders >= 50
0	41	0
1	49	7
2	46	0
3	38	0
4	30	0
5	27	1
6	19	0
7	11	0
8	4	0
9	3	0
10	1	0

Chart A5		
Participant	# Orders < 50	# Orders >= 50
0	17	0
1	45	1
2	59	4
3	33	1
4	28	0
5	29	0
6	18	0
7	12	0
8	5	0
9	1	0
11	1	0