

XL Price Improvement Report for Complex Orders <50 or >= 50 Contracts

Start Trade Date

2016-11-01

End Trade Date

2016-11-30

(1) The number of Complex Orders of fewer than 50 contracts entered into the Price Improvement Auction.

ALL Complex Orders of < 50 Contracts entered into the Price Improvement Auction	
Count	Volume
18,016	99,941

Note: Customer to Customer crosses are not entered into an auction but the original Price Improvement order, if eligible, will be counted for this calculation.

(2) The number of Complex Orders of 50 contracts or greater entered into the Price Improvement Auction.

ALL Complex Orders of >= 50 Contracts entered into the Price Improvement Auction	
Count	Volume
641	52,686

Note: Customer to Customer crosses are not entered into an auction but the original Price Improvement order, if eligible, will be counted for this calculation.