

EXHIBIT 3

PIP Summary January 2015

Table 1: Non-customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO

		Improvement													Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50					
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	0.01	10	0	0	0	0	0	0	0	0	0	0	0	0	10	2	40.0%	40.0%
	0.02	70	31	0	0	0	0	0	0	0	0	0	0	0	101	3	50.5%	40.7%
	0.03	54	105	0	0	0	0	0	0	0	0	0	0	0	159	4	45.9%	47.7%
	0.04	41	18	0	0	0	0	0	0	0	0	0	0	0	59	5	42.4%	49.0%
	0.05	38	172	43	0	0	0	0	0	0	0	0	0	0	253	5	26.9%	29.8%
	>0.05,<=0.10	9	176	194	99	2	120	0	0	0	0	0	0	0	600	6	20.3%	33.3%
	>0.10,<=0.20	0	6	16	50	34	7	128	31	0	0	0	0	0	272	7	18.4%	36.5%
	>0.20,<=0.30	0	5	3	3	5	48	68	20	0	0	0	0	0	152	7	28.9%	19.1%
	>0.30,<=0.40	1	0	0	49	0	8	11	16	3	0	0	0	0	88	6	31.8%	29.5%
>0.40,<=0.50	0	0	0	2	0	0	14	38	21	3	0	0	0	78	6	9.0%	9.2%	
>0.50	0	0	0	0	0	0	1	30	5	27	28	6	0	97	7	5.2%	17.6%	
Total Contracts Traded		223	513	256	203	41	183	222	135	29	30	28	6	1,869				

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Table 2: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO																		
Improvement																		
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
	0.01	360	0	0	0	0	0	0	0	0	0	0	0	360	3	40.0%	40.0%	
	0.02	1,653	4	0	0	0	0	0	0	0	0	0	0	1,657	4	39.7%	39.3%	
	0.03	375	0	0	0	0	0	0	0	0	0	0	0	375	5	40.0%	40.0%	
	0.04	576	200	0	0	0	0	0	0	0	0	0	0	776	5	42.5%	41.8%	
	0.05	316	577	0	0	0	0	0	0	0	0	0	0	893	6	43.9%	43.0%	
	>0.05,<=0.10	1,003	1,784	263	100	0	0	0	0	0	0	0	0	3,150	5	43.7%	41.6%	
	>0.10,<=0.20	40	46	447	273	140	40	0	0	0	0	0	0	986	7	44.1%	39.7%	
	>0.20,<=0.30	0	150	0	0	100	0	0	66	0	0	0	0	316	7	50.0%	50.0%	
	>0.30,<=0.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
>0.40,<=0.50	0	0	0	0	0	0	0	0	100	0	0	0	100	7	40.0%	40.0%		
>0.50	0	0	0	40	0	0	0	128	95	30	70	30	393	6	37.4%	34.5%		
	Total Contracts Traded	4,323	2,761	710	413	240	40	128	161	130	70	30	0	9,006				

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Table 3: Non-customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50							
Spread	0.00	18	0	0	0	0	0	0	0	0	0	0	0	0	18	1	100.0%	100.0%
	0.01	5,418	92	0	0	0	0	0	0	0	0	0	0	0	5,510	2	67.5%	76.2%
	0.02	4,403	291	2	0	0	0	0	0	0	0	0	0	0	4,696	3	55.0%	69.0%
	0.03	1,401	144	31	0	0	0	0	0	0	0	0	0	0	1,576	3	45.3%	63.0%
	0.04	1,392	125	13	2	0	0	0	0	0	0	0	0	0	1,532	3	55.4%	57.1%
	0.05	548	472	121	11	6	0	0	0	0	0	0	0	0	1,158	4	46.9%	55.9%
	>0.05,<=0.10	686	477	190	172	42	42	59	0	0	0	0	0	0	1,668	5	39.3%	41.9%
	>0.10,<=0.20	77	70	144	155	102	29	98	41	0	0	0	0	0	716	5	33.4%	36.6%
	>0.20,<=0.30	0	28	6	3	9	36	17	57	2	0	0	0	0	158	5	41.8%	33.2%
	>0.30,<=0.40	0	0	0	0	0	15	3	0	3	0	0	0	0	21	4	33.3%	11.8%
>0.40,<=0.50	1	1	0	0	0	5	45	9	0	0	0	0	0	61	4	44.3%	28.6%	
>0.50	1	0	0	0	1	0	1	53	15	14	22	152	0	259	4	10.4%	8.2%	
Total Contracts Traded	13,945	1,700	507	343	160	127	223	160	20	14	22	152	0	17,373				

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Table 4: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																	
Improvement																	
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
Spread	0.00	1,361	0	0	0	0	0	0	0	0	0	0	0	1,361	1	100.0%	100.0%
	0.01	13,507	152	0	0	0	0	0	0	0	0	0	0	13,659	2	82.6%	80.4%
	0.02	8,474	376	1	0	0	0	0	0	0	0	0	0	8,851	3	59.1%	56.3%
	0.03	4,438	715	50	0	0	0	0	0	0	0	0	0	5,203	4	50.5%	50.4%
	0.04	1,726	408	252	0	0	0	0	0	0	0	0	0	2,386	4	54.7%	54.8%
	0.05	2,730	2,103	186	0	0	0	0	0	0	0	0	0	5,019	5	44.0%	42.5%
	>0.05,<=0.10	3,144	648	504	275	0	45	0	0	0	0	0	0	4,616	5	43.8%	42.2%
	>0.10,<=0.20	210	75	748	205	200	160	40	0	0	0	0	0	1,638	5	45.6%	45.5%
	>0.20,<=0.30	50	0	78	111	0	0	0	0	0	0	0	0	239	3	49.8%	50.0%
	>0.30,<=0.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
>0.40,<=0.50	0	0	112	250	0	0	0	0	0	0	0	0	362	7	39.8%	39.5%	
>0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
Total Contracts Traded		35,640	4,477	1,931	841	200	205	40	0	0	0	0	0	43,334			

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Table 5: Public Customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50						
Spread	0.00	549	0	0	0	0	0	0	0	0	0	0	0	549	2	35.0%	36.6%	
	0.01	5,275	457	0	0	0	0	0	0	0	0	0	0	5,732	2	45.8%	47.8%	
	0.02	14,204	18,081	106	0	0	0	0	0	0	0	0	0	32,391	3	65.2%	67.2%	
	0.03	14,096	33,950	2,255	3	0	0	0	0	0	0	0	0	50,304	3	56.5%	58.0%	
	0.04	9,118	30,875	9,863	2,154	217	0	0	0	0	0	0	0	52,227	4	50.1%	53.7%	
	0.05	7,580	39,108	22,836	6,141	1,144	31	0	0	0	0	0	0	76,840	4	47.9%	50.7%	
	>0.05,<=0.10	5,711	49,293	57,466	50,254	39,489	23,421	12,326	0	0	0	0	0	237,960	5	44.8%	48.2%	
	>0.10,<=0.20	908	6,896	17,056	25,031	26,889	30,630	102,309	13,585	0	0	0	0	223,304	5	40.9%	45.1%	
	>0.20,<=0.30	133	704	1,983	3,604	5,212	5,332	36,694	39,071	1,792	0	0	0	94,525	6	35.5%	39.5%	
	>0.30,<=0.40	19	189	493	636	1,145	1,366	10,584	18,136	6,227	531	0	0	39,326	6	31.9%	36.0%	
>0.40,<=0.50	18	113	111	161	336	375	3,954	8,141	5,682	2,424	160	0	21,475	6	28.6%	33.1%		
>0.50	3	110	135	214	198	333	3,123	10,083	12,085	9,331	5,844	14,877	56,336	6	27.9%	31.3%		
Total Contracts Traded	57,614	179,776	112,304	88,198	74,630	61,488	168,990	89,016	25,786	12,286	6,004	14,877	890,969					

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Table 6: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO																			
Improvement																			
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
Spread	0.00	1,150	0	0	0	0	0	0	0	0	0	0	0	1,150	2	61.4%	57.6%		
	0.01	13,273	580	0	0	0	0	0	0	0	0	0	0	13,853	2	54.0%	52.3%		
	0.02	22,243	11,691	50	0	0	0	0	0	0	0	0	0	33,984	3	60.2%	61.6%		
	0.03	20,717	25,235	1,628	0	0	0	0	0	0	0	0	0	47,580	3	55.0%	54.8%		
	0.04	12,138	23,630	5,788	1,320	350	0	0	0	0	0	0	0	43,226	4	50.1%	49.8%		
	0.05	11,303	30,662	12,856	3,063	400	0	0	0	0	0	0	0	58,284	4	48.5%	48.3%		
	>0.05,<=0.10	8,305	40,792	39,565	26,096	20,508	10,565	5,816	0	0	0	0	0	151,647	4	47.7%	47.5%		
	>0.10,<=0.20	1,908	8,136	17,194	16,448	14,804	18,255	42,124	4,432	0	0	0	0	123,301	5	45.0%	43.8%		
	>0.20,<=0.30	405	1,038	1,597	2,720	2,563	3,338	14,681	13,551	570	0	0	0	40,463	5	39.5%	38.9%		
	>0.30,<=0.40	131	468	725	763	588	545	3,769	5,079	1,596	48	0	0	13,712	6	35.2%	35.3%		
>0.40,<=0.50	110	0	224	120	201	100	950	2,399	1,298	475	0	0	5,877	6	31.6%	31.9%			
>0.50	253	16	60	50	113	141	1,157	3,327	4,367	2,283	1,268	3,001	16,036	6	31.8%	34.0%			
Total Contracts Traded	91,936	142,248	79,687	50,580	39,527	32,944	68,497	28,788	7,831	2,806	1,268	3,001	549,113						

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Table 7: Public Customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50							
Spread	0.00	9,078	20	40	22	0	0	0	0	0	0	0	0	9,160	2	76.1%	75.1%	
	0.01	703,521	5,174	367	13	10	44	0	0	0	0	0	0	709,129	2	74.1%	77.2%	
	0.02	382,732	169,244	1,225	66	2	34	9	0	0	0	0	0	553,312	2	63.4%	68.3%	
	0.03	153,835	144,190	22,138	310	73	28	20	0	0	0	0	0	320,594	3	56.9%	61.6%	
	0.04	59,274	77,050	30,462	5,941	183	6	34	0	0	0	0	0	172,950	3	54.0%	58.2%	
	0.05	67,136	77,804	45,943	27,896	10,863	960	497	54	0	0	0	0	231,153	3	53.3%	56.8%	
	>0.05,<=0.10	34,487	63,906	51,622	42,571	32,792	21,855	24,821	159	13	0	0	0	272,226	4	49.3%	53.7%	
	>0.10,<=0.20	6,135	11,199	13,548	13,630	15,855	15,738	59,209	12,512	22	0	0	0	147,848	4	45.0%	49.7%	
	>0.20,<=0.30	1,205	1,631	1,432	2,316	2,709	3,144	19,878	16,528	1,243	3	0	0	50,089	5	41.2%	46.8%	
	>0.30,<=0.40	264	682	455	763	604	793	5,394	6,870	2,102	427	1	0	18,355	5	37.9%	42.5%	
>0.40,<=0.50	187	215	127	210	170	266	2,138	3,274	1,275	720	139	4	8,725	5	37.3%	42.3%		
>0.50	368	412	242	227	262	282	2,410	5,644	4,679	3,284	2,403	6,807	27,020	5	30.8%	34.0%		
Total Contracts Traded	1,418,222	551,527	167,601	93,965	63,523	43,150	114,410	45,041	9,334	4,434	2,543	6,811	2,520,561					

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Table 8: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																
Improvement																
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
Spread	0.00	9,378	0	0	0	0	0	0	0	0	0	0	9,378	1	86.6%	82.7%
	0.01	1,019,008	5,919	124	0	60	0	0	0	0	0	0	1,025,111	2	78.4%	76.1%
	0.02	657,919	106,811	561	0	0	0	0	0	0	0	0	765,291	2	64.2%	61.5%
	0.03	225,853	91,801	11,808	562	0	0	0	0	0	0	0	330,024	3	57.2%	55.4%
	0.04	92,054	56,934	18,715	3,487	187	0	0	0	0	0	0	171,377	3	53.3%	52.4%
	0.05	66,659	55,301	28,284	15,723	5,372	965	328	75	0	0	0	172,707	3	53.0%	53.1%
	>0.05,<=0.10	43,539	49,201	29,630	18,454	15,422	12,220	9,390	100	0	0	0	177,956	4	51.1%	50.6%
	>0.10,<=0.20	7,772	8,691	8,651	6,716	6,331	5,910	21,521	2,840	0	0	0	68,432	4	47.5%	46.4%
	>0.20,<=0.30	1,886	1,855	801	536	1,321	869	6,735	3,330	154	0	0	17,487	4	46.2%	44.6%
	>0.30,<=0.40	442	283	50	29	330	363	681	1,064	452	62	0	3,756	4	37.7%	39.7%
>0.40,<=0.50	0	25	50	34	101	33	1,435	818	166	0	0	2,662	4	45.9%	47.0%	
>0.50	406	546	100	184	8	288	561	861	895	364	122	1,001	5	28.3%	31.0%	
Total Contracts Traded	2,124,916	377,367	98,774	45,725	29,132	20,648	40,651	9,088	1,667	426	122	1,001	2,749,517			

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Table 1: Non-customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO																			
Improvement																			
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
	0.01	53	0	0	0	0	0	0	0	0	0	0	0	53	2	54.7%	67.1%		
	0.02	206	3,807	0	0	0	0	0	0	0	0	0	0	4,013	1	83.5%	86.5%		
	0.03	226	263	0	0	0	0	0	0	0	0	0	0	489	4	52.8%	54.5%		
	0.04	231	218	514	0	0	0	0	0	0	0	0	0	963	3	67.3%	63.3%		
	0.05	173	141	332	10	0	0	0	0	0	0	0	0	656	5	39.9%	45.0%		
	>0.05,<=0.10	80	228	206	443	199	243	0	0	0	0	0	0	1,399	5	58.7%	55.8%		
	>0.10,<=0.20	2	5	52	58	29	103	246	5	0	0	0	0	500	6	36.8%	36.7%		
	>0.20,<=0.30	0	5	0	0	1	13	42	59	0	0	0	0	120	7	45.8%	39.1%		
	>0.30,<=0.40	25	0	0	16	0	0	3	32	6	0	0	0	82	7	34.1%	48.3%		
>0.40,<=0.50	0	0	0	2	0	0	2	5	0	0	0	0	9	7	44.4%	42.9%			
>0.50	0	0	0	0	0	1	0	9	24	11	24	71	140	6	30.0%	21.3%			
	Total Contracts Traded	996	4,667	1,104	529	229	360	293	110	30	11	24	71	8,424					

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Table 2: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO

		Improvement																
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
	0.01	250	0	0	0	0	0	0	0	0	0	0	0	250	1	50.0%	50.0%	
	0.02	594	193	0	0	0	0	0	0	0	0	0	0	787	3	59.8%	58.1%	
	0.03	298	551	0	0	0	0	0	0	0	0	0	0	849	3	70.0%	65.0%	
	0.04	870	228	50	0	0	0	0	0	0	0	0	0	1,148	4	52.3%	50.5%	
	0.05	150	95	270	0	0	0	0	0	0	0	0	0	515	5	53.8%	54.8%	
	>0.05,<=0.10	528	643	689	936	275	144	50	0	0	0	0	0	3,265	5	59.1%	51.1%	
	>0.10,<=0.20	50	0	0	204	52	667	461	0	0	0	0	0	1,434	4	56.0%	48.3%	
	>0.20,<=0.30	0	0	0	100	0	0	350	50	0	0	0	0	500	4	70.0%	60.0%	
	>0.30,<=0.40	0	0	0	87	0	0	0	0	0	0	0	0	87	5	49.4%	49.0%	
>0.40,<=0.50	0	0	0	0	0	0	0	100	0	70	0	0	170	7	50.0%	50.0%		
>0.50	0	34	0	0	0	0	0	0	85	0	0	0	119	2	79.0%	75.0%		
Total Contracts Traded		2,740	1,744	1,009	1,327	327	811	961	135	70	0	0	0	9,124				

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Table 3: Non-customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50						
Spread	0.00	180	0	0	0	0	0	0	0	0	0	0	0	180	1	76.7%	82.5%	
	0.01	6,613	140	10	0	0	0	0	0	0	0	0	0	6,763	2	76.8%	78.5%	
	0.02	2,532	4,065	25	0	10	0	0	0	0	0	0	0	6,632	2	71.2%	74.4%	
	0.03	1,107	443	1	22	14	0	0	0	0	0	0	0	1,587	3	52.4%	65.1%	
	0.04	455	341	309	0	0	0	0	0	0	0	0	0	1,105	4	54.2%	58.3%	
	0.05	448	364	227	21	7	0	0	0	0	0	0	0	1,067	4	45.9%	61.0%	
	>0.05,<=0.10	359	481	236	386	154	173	150	3	0	0	0	0	1,942	4	46.3%	48.8%	
	>0.10,<=0.20	80	68	161	88	39	95	115	47	0	0	0	0	693	5	35.5%	39.7%	
	>0.20,<=0.30	42	5	52	24	11	39	38	50	3	0	0	0	264	5	44.7%	41.9%	
	>0.30,<=0.40	11	0	11	22	3	5	60	25	30	0	0	0	167	4	29.3%	32.7%	
>0.40,<=0.50	11	0	0	0	0	0	0	1	1	4	0	0	17	3	94.1%	80.0%		
>0.50	1	0	0	0	0	0	0	1	11	34	10	27	83	167	4	24.6%	17.7%	
Total Contracts Traded	11,839	5,907	1,032	563	238	312	365	137	71	10	27	83	20,584					

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Table 4: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50						
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	0.01	6,834	458	0	0	0	0	0	0	0	0	0	0	0	7,292	2	73.7%	74.6%
	0.02	4,655	1,521	371	0	0	0	0	0	0	0	0	0	0	6,547	2	76.0%	74.6%
	0.03	2,537	1,154	1	100	72	0	0	0	0	0	0	0	0	3,864	3	64.1%	64.0%
	0.04	914	276	350	100	0	0	0	0	0	0	0	0	0	1,640	3	51.5%	51.2%
	0.05	1,011	495	51	0	0	450	0	0	0	0	0	0	0	2,007	3	58.4%	51.9%
	>0.05,<=0.10	1,556	1,111	594	929	142	100	50	100	0	0	0	0	0	4,582	4	54.3%	49.2%
	>0.10,<=0.20	350	250	240	206	164	60	211	50	0	0	0	0	0	1,531	4	56.6%	54.0%
	>0.20,<=0.30	196	196	0	0	50	100	80	20	0	0	0	0	0	642	4	51.4%	51.1%
	>0.30,<=0.40	100	0	0	0	0	0	0	0	0	0	0	0	0	100	4	40.0%	40.0%
>0.40,<=0.50	76	0	0	0	0	0	0	83	0	0	0	0	0	159	3	73.6%	74.5%	
>0.50	0	0	0	0	0	0	50	0	0	0	0	100	0	150	5	16.7%	25.0%	
Total Contracts Traded	18,229	5,461	1,607	1,335	428	710	391	253	0	0	0	100	0	28,514				

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Table 5: Public Customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO																			
	Improvement													Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50							
Spread	0.00	363	0	0	0	0	0	0	0	0	0	0	0	0	363	2	36.4%	40.9%	
	0.01	5,232	349	0	0	0	0	0	0	0	0	0	0	0	5,581	2	50.7%	51.4%	
	0.02	16,579	16,629	70	0	0	0	0	0	0	0	0	0	0	33,278	3	65.1%	66.6%	
	0.03	17,310	33,806	746	37	0	0	0	0	0	0	0	0	0	51,899	3	57.3%	59.9%	
	0.04	9,820	30,982	14,501	2,065	132	0	0	0	0	0	0	0	0	57,500	3	54.8%	56.9%	
	0.05	8,935	35,786	28,254	6,650	979	4	0	0	0	0	0	0	0	80,608	4	50.0%	52.4%	
	>0.05,<=0.10	5,533	37,347	52,067	62,151	45,151	53,043	18,020	0	0	0	0	0	0	273,312	4	51.2%	52.0%	
	>0.10,<=0.20	670	5,286	11,896	18,210	22,223	38,166	124,059	18,959	0	0	0	0	0	239,469	5	43.0%	45.0%	
	>0.20,<=0.30	101	620	785	2,025	3,074	3,575	34,119	48,401	1,755	0	0	0	0	94,455	5	36.8%	40.3%	
	>0.30,<=0.40	32	128	303	331	610	883	7,057	22,645	8,104	593	0	0	0	40,686	5	33.8%	36.9%	
>0.40,<=0.50	55	16	84	84	149	206	2,536	8,275	8,294	2,731	157	0	0	22,587	5	30.6%	33.8%		
>0.50	14	40	52	94	143	197	2,098	7,464	12,614	10,478	6,774	16,097	0	56,065	5	28.2%	30.9%		
Total Contracts Traded	64,644	160,989	108,758	91,647	72,461	96,074	187,889	105,744	30,767	13,802	6,931	16,097	0	955,803					

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Table 6: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50							
Spread	0.00	1,071	0	0	0	0	0	0	0	0	0	0	0	0	1,071	1	35.7%	31.4%
	0.01	8,815	300	0	0	0	0	0	0	0	0	0	0	0	9,115	2	58.5%	57.1%
	0.02	22,182	16,787	0	0	0	0	0	0	0	0	0	0	0	38,969	2	65.7%	64.4%
	0.03	15,895	27,870	600	0	0	0	0	0	0	0	0	0	0	44,365	3	59.4%	57.0%
	0.04	10,220	26,527	11,453	545	53	0	0	0	0	0	0	0	0	48,798	3	56.2%	55.4%
	0.05	8,372	22,192	17,712	3,620	733	0	0	0	0	0	0	0	0	52,629	3	54.7%	54.2%
	>0.05,<=0.10	4,907	25,709	31,129	40,482	26,068	38,850	8,135	0	0	0	0	0	0	175,280	4	56.5%	55.1%
	>0.10,<=0.20	1,283	3,374	5,860	8,650	10,376	24,813	60,868	6,540	0	0	0	0	0	121,764	4	48.7%	47.5%
	>0.20,<=0.30	118	552	1,222	1,093	1,031	685	15,672	19,766	555	0	0	0	0	40,694	4	41.8%	40.3%
	>0.30,<=0.40	75	92	150	158	60	2,280	2,794	8,689	2,159	0	0	0	0	16,457	5	43.2%	39.8%
>0.40,<=0.50	0	0	0	0	0	355	750	3,753	2,854	273	155	0	0	8,140	4	43.4%	42.0%	
>0.50	0	0	26	0	113	141	897	2,814	3,432	2,749	2,333	3,053	0	15,558	5	34.4%	32.4%	
Total Contracts Traded	72,938	123,403	68,152	54,548	38,434	67,124	89,116	41,562	9,000	3,022	2,488	3,053	0	572,840				

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Table 7: Public Customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO																			
		Improvement												Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50						
Spread	0.00	5,219	84	22	15	1	3	13	3	0	0	0	0	4	5,364	2	73.8%	74.8%	
	0.01	667,885	4,413	411	89	19	0	7	0	10	0	0	0	0	672,834	2	79.0%	81.7%	
	0.02	280,484	86,508	1,234	73	51	0	13	0	0	0	0	0	0	368,363	2	63.7%	69.0%	
	0.03	97,981	78,334	7,713	380	42	17	6	2	0	0	0	0	0	184,475	3	55.0%	60.7%	
	0.04	38,972	44,088	22,117	4,260	139	18	5	0	0	0	0	0	0	109,599	3	53.4%	58.2%	
	0.05	60,535	50,792	37,665	25,918	10,085	1,727	431	98	2	0	0	0	0	187,253	3	54.7%	58.3%	
	>0.05,<=0.10	29,320	37,773	35,359	32,331	24,865	24,196	24,238	194	0	10	0	15	0	208,301	4	49.7%	53.0%	
	>0.10,<=0.20	5,140	6,296	8,455	9,037	9,357	13,487	44,457	13,902	74	3	5	0	0	110,213	4	45.1%	48.6%	
	>0.20,<=0.30	764	840	881	1,039	1,539	1,560	13,573	13,927	1,363	2	0	0	0	35,488	4	40.9%	46.5%	
	>0.30,<=0.40	237	217	201	260	319	581	3,336	5,729	2,346	452	0	0	0	13,678	4	38.5%	43.8%	
>0.40,<=0.50	147	150	185	118	73	148	924	2,346	1,380	598	217	9	0	6,295	4	38.7%	43.6%		
>0.50	338	203	108	58	125	239	1,521	3,198	3,962	3,295	2,329	5,920	0	21,296	4	30.9%	34.6%		
	Total Contracts Traded	1,187,022	309,698	114,351	73,578	46,615	41,976	88,524	39,399	9,137	4,360	2,551	5,948	1,923,159					

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Table 8: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50							
Spread	0.00	4,721	0	0	0	0	0	0	0	0	0	0	0	0	4,721	1	83.1%	83.4%
	0.01	691,281	9,678	367	0	0	0	50	0	0	0	0	0	0	701,376	2	80.0%	77.9%
	0.02	333,937	71,856	3,611	50	0	118	50	0	0	0	0	0	0	409,622	3	64.8%	62.3%
	0.03	108,903	62,699	4,460	1,141	50	0	0	0	0	0	0	0	0	177,253	3	55.7%	54.6%
	0.04	37,646	31,968	15,665	1,737	342	218	0	0	0	0	0	0	0	87,576	3	54.4%	53.3%
	0.05	46,612	30,873	21,018	14,239	4,042	3,340	662	380	0	0	0	0	0	121,166	3	55.1%	54.5%
	>0.05,<=0.10	23,413	23,237	20,810	19,928	11,429	13,686	10,497	261	0	0	0	0	0	123,261	4	50.3%	50.2%
	>0.10,<=0.20	4,421	3,722	4,105	3,735	4,049	6,532	18,346	5,545	98	0	0	0	0	50,553	4	46.3%	46.6%
	>0.20,<=0.30	616	946	506	407	1,169	829	3,571	4,097	264	0	0	0	0	12,405	4	45.7%	48.2%
	>0.30,<=0.40	294	0	50	170	350	481	1,650	2,005	523	520	0	0	0	6,043	4	48.9%	46.0%
>0.40,<=0.50	415	116	68	0	150	62	250	540	400	181	50	100	0	2,332	3	51.2%	47.7%	
>0.50	102	200	156	0	237	172	1,057	840	1,106	497	284	1,183	0	5,834	4	43.3%	42.3%	
Total Contracts Traded	1,252,361	235,295	70,816	41,407	21,818	25,438	36,133	13,668	2,391	1,198	334	1,283	0	1,702,142				

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Table 1: Non-customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO																	
Improvement																	
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	0.01	32	0	0	0	0	0	0	0	0	0	0	0	32	4	37.5%	36.3%
	0.02	243	206	0	0	0	0	0	0	0	0	0	0	449	4	66.1%	55.7%
	0.03	317	325	0	0	0	0	0	0	0	0	0	0	642	4	47.2%	49.6%
	0.04	260	211	200	25	0	0	0	0	0	0	0	0	696	4	59.8%	50.3%
	0.05	162	112	149	0	0	0	0	0	0	0	0	0	423	5	42.8%	56.7%
	>0.05,<=0.10	207	514	447	435	65	126	5	0	0	0	0	0	1,799	5	52.2%	47.1%
	>0.10,<=0.20	35	50	90	121	153	87	149	1	0	0	0	0	686	6	35.9%	39.3%
	>0.20,<=0.30	0	0	0	7	0	23	153	142	5	0	0	0	330	6	52.4%	49.2%
	>0.30,<=0.40	0	0	0	0	3	22	25	76	40	0	0	0	166	6	28.3%	39.4%
>0.40,<=0.50	0	5	0	0	0	0	0	7	1	0	0	0	13	7	53.8%	72.5%	
>0.50	0	0	0	0	0	0	0	9	50	92	198	16	19	384	6	9.1%	6.9%
	Total Contracts Traded	1,256	1,423	886	588	221	258	348	270	137	198	16	19	5,620			

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Table 2: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO																		
Improvement																		
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
	0.01	200	0	0	0	0	0	0	0	0	0	0	0	200	3	65.0%	65.0%	
	0.02	881	23	0	0	0	0	0	0	0	0	0	0	904	4	38.8%	38.9%	
	0.03	794	551	0	0	0	0	0	0	0	0	0	0	1,345	5	52.0%	48.3%	
	0.04	317	503	200	0	0	0	0	0	0	0	0	0	1,020	5	36.5%	35.3%	
	0.05	350	285	100	0	0	0	0	0	0	0	0	0	735	6	43.3%	42.7%	
	>0.05,<=0.10	50	314	100	661	50	400	0	0	0	0	0	0	1,575	6	52.3%	48.5%	
	>0.10,<=0.20	0	100	50	0	150	400	200	0	0	0	0	0	900	4	55.0%	49.2%	
	>0.20,<=0.30	0	0	100	0	0	0	200	200	0	0	0	0	500	4	48.0%	48.0%	
	>0.30,<=0.40	0	0	0	0	0	50	0	0	0	0	0	0	50	8	40.0%	40.0%	
>0.40,<=0.50	0	0	0	0	0	0	0	100	100	0	0	0	200	2	75.0%	83.3%		
>0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
	Total Contracts Traded	2,592	1,776	550	661	200	850	500	300	0	0	0	0	7,429				

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Table 3: Non-customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO

		Improvement													Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50					
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	0.01	5,549	35	0	0	0	0	0	0	0	0	0	0	0	5,584	2	67.0%	73.8%
	0.02	3,554	1,081	1	0	0	0	0	0	0	0	0	0	0	4,636	3	59.3%	67.9%
	0.03	1,635	501	50	0	0	0	0	0	0	0	0	0	0	2,186	4	49.9%	58.2%
	0.04	618	415	239	20	0	0	0	0	0	0	0	0	0	1,292	4	58.4%	59.3%
	0.05	383	322	165	126	5	0	0	0	0	0	0	0	0	1,001	4	48.7%	60.7%
	>0.05,<=0.10	512	366	217	128	154	199	103	0	0	0	0	0	0	1,679	4	41.7%	47.0%
	>0.10,<=0.20	33	33	125	50	72	36	246	19	0	0	0	0	0	614	5	31.9%	27.0%
	>0.20,<=0.30	0	42	0	25	5	0	16	31	1	0	0	0	0	120	6	32.5%	32.9%
	>0.30,<=0.40	2	0	0	0	0	12	14	47	0	10	0	0	0	85	3	42.4%	44.1%
>0.40,<=0.50	0	1	0	0	0	0	0	0	7	0	0	0	0	8	4	12.5%	33.3%	
>0.50	0	0	0	4	0	2	3	4	2	2	14	5	0	36	5	11.1%	17.9%	
Total Contracts Traded		12,286	2,796	797	353	236	249	382	101	10	12	14	5	17,241				

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Table 4: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																	
Improvement																	
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	0.01	13,530	423	0	0	0	0	0	0	0	0	0	0	13,953	2	86.1%	75.8%
	0.02	4,103	393	0	0	0	0	0	0	0	0	0	0	4,496	4	54.8%	54.7%
	0.03	1,965	1,245	115	0	0	0	0	0	0	0	0	0	3,325	4	47.7%	45.0%
	0.04	1,393	640	59	0	0	0	0	0	0	0	0	0	2,092	4	47.1%	47.5%
	0.05	635	860	28	122	50	160	0	0	0	0	0	0	1,855	5	40.9%	41.4%
	>0.05,<=0.10	798	640	657	306	243	50	0	0	0	0	0	0	2,694	4	49.7%	48.1%
	>0.10,<=0.20	50	100	0	50	100	200	0	100	0	0	0	0	600	3	49.2%	48.6%
	>0.20,<=0.30	0	70	0	100	50	0	0	30	0	0	0	0	250	5	40.0%	41.7%
	>0.30,<=0.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
>0.40,<=0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
>0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
	Total Contracts Traded	22,474	4,371	859	578	443	410	0	130	0	0	0	0	29,265			

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Table 5: Public Customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50						
Spread	0.00	298	0	0	0	0	0	0	0	0	0	0	0	298	2	44.0%	45.5%	
	0.01	5,977	375	0	0	0	0	0	0	0	0	0	0	6,352	2	47.2%	50.7%	
	0.02	27,159	13,415	73	0	0	0	0	0	0	0	0	0	40,647	3	55.3%	59.3%	
	0.03	24,609	38,281	1,620	65	0	0	0	0	0	0	0	0	64,575	4	50.3%	54.7%	
	0.04	11,531	35,943	13,090	2,908	305	0	0	0	0	0	0	0	63,777	4	47.8%	52.3%	
	0.05	9,841	42,742	30,478	8,071	1,343	43	0	0	0	0	0	0	92,518	4	49.0%	51.1%	
	>0.05,<=0.10	5,109	34,888	49,632	60,395	44,774	37,727	13,388	0	0	0	0	0	245,913	5	46.5%	48.4%	
	>0.10,<=0.20	562	3,701	10,093	16,220	23,430	33,818	109,549	14,822	0	0	0	0	212,195	5	40.7%	43.5%	
	>0.20,<=0.30	97	508	804	1,757	2,496	3,604	30,660	39,748	1,720	0	0	0	81,394	5	34.7%	38.7%	
	>0.30,<=0.40	7	147	329	398	398	934	7,353	19,086	7,151	484	0	0	36,287	5	30.6%	34.2%	
>0.40,<=0.50	2	12	61	56	182	154	2,887	7,999	7,277	2,471	136	0	21,237	5	29.5%	32.9%		
>0.50	10	48	51	98	36	257	2,139	7,631	11,253	10,087	6,877	15,871	54,358	5	25.6%	26.8%		
Total Contracts Traded	85,202	170,060	106,231	89,968	72,964	76,537	165,976	89,286	27,401	13,042	7,013	15,871	919,551					

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Table 6: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO																
Improvement																
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
Spread	0.00	89	0	0	0	0	0	0	0	0	0	0	89	1	74.2%	74.0%
	0.01	13,467	101	0	0	0	0	0	0	0	0	0	13,568	2	54.4%	53.7%
	0.02	39,366	7,150	70	0	0	0	0	0	0	0	0	46,586	3	50.5%	49.5%
	0.03	27,627	25,723	798	56	0	0	0	0	0	0	0	54,204	4	52.3%	49.8%
	0.04	11,901	24,032	8,492	985	206	0	0	0	0	0	0	45,616	4	50.0%	48.9%
	0.05	8,478	29,109	19,095	3,976	745	0	0	0	0	0	0	61,403	4	50.2%	49.6%
	>0.05,<=0.10	4,925	24,783	30,647	31,876	25,454	21,955	6,888	0	0	0	0	146,528	4	48.6%	48.4%
	>0.10,<=0.20	718	2,872	8,512	8,264	11,366	16,235	45,847	5,459	0	0	0	99,273	5	42.6%	42.2%
	>0.20,<=0.30	36	293	142	727	1,129	1,226	11,549	9,820	584	0	0	25,506	5	39.8%	40.9%
	>0.30,<=0.40	0	100	92	100	357	256	3,342	5,797	2,501	190	0	12,735	5	35.5%	35.9%
>0.40,<=0.50	0	56	166	24	10	136	995	2,822	2,104	411	0	6,724	6	36.8%	36.0%	
>0.50	0	6	0	100	0	100	986	1,961	3,205	1,901	1,289	3,277	12,825	5	29.0%	28.1%
Total Contracts Traded	106,607	114,225	68,014	46,108	39,267	39,908	69,607	25,859	8,394	2,502	1,289	3,277	525,057			

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Table 7: Public Customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50						
Spread	0.00	4,012	18	1	0	0	0	0	0	0	0	0	0	4,031	2	80.4%	80.0%	
	0.01	705,213	2,744	118	25	5	28	0	0	0	0	0	0	708,133	2	78.4%	81.3%	
	0.02	295,412	68,373	433	40	12	0	4	0	0	0	0	0	364,274	3	60.7%	66.7%	
	0.03	87,630	72,298	6,739	164	45	0	0	0	0	0	0	0	166,876	3	51.1%	56.8%	
	0.04	31,559	40,843	16,100	3,512	184	30	4	0	0	0	0	0	92,232	4	48.8%	54.0%	
	0.05	53,531	48,691	37,107	27,053	8,934	575	109	0	0	0	0	0	176,000	3	53.5%	56.5%	
	>0.05,<=0.10	21,932	29,431	28,051	26,276	19,950	17,665	19,162	71	0	0	0	0	162,538	4	45.4%	49.1%	
	>0.10,<=0.20	4,478	5,048	6,669	7,116	9,001	9,637	37,577	9,993	1	0	0	0	89,520	4	41.4%	45.4%	
	>0.20,<=0.30	936	719	886	1,061	1,521	1,614	10,315	12,274	1,201	0	0	10	30,537	5	38.7%	43.1%	
	>0.30,<=0.40	286	128	271	260	332	246	2,697	5,057	1,910	346	0	0	11,533	5	37.0%	41.8%	
>0.40,<=0.50	183	64	104	69	121	37	1,154	2,289	1,742	884	150	0	6,797	5	37.3%	41.9%		
>0.50	265	171	126	182	91	107	1,250	3,452	3,801	3,089	2,163	6,431	21,128	5	27.7%	29.2%		
Total Contracts Traded	1,205,437	268,528	96,605	65,758	40,196	29,939	72,272	33,136	8,655	4,319	2,313	6,441	1,833,599					

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Table 8: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																			
		Improvement												Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50						
Spread	0.00	4,317	100	0	0	0	0	0	0	0	0	0	0	0	4,417	2	83.4%	78.0%	
	0.01	753,241	5,830	329	179	68	0	0	0	0	0	0	0	0	759,647	2	79.1%	77.1%	
	0.02	354,467	44,944	51	0	0	0	0	0	0	0	0	0	0	399,462	3	61.4%	58.4%	
	0.03	95,871	50,700	2,590	283	0	0	0	0	0	0	0	0	0	149,444	3	50.8%	49.9%	
	0.04	33,626	39,615	9,971	1,717	36	56	0	0	0	0	0	0	0	85,021	4	55.1%	48.1%	
	0.05	40,110	27,558	21,649	12,328	3,232	1,494	387	0	0	0	0	0	0	106,758	3	51.8%	52.1%	
	>0.05,<=0.10	18,517	24,370	19,374	14,611	7,291	8,962	8,999	0	0	0	0	0	0	102,124	4	46.0%	45.9%	
	>0.10,<=0.20	3,768	4,631	5,031	5,074	3,964	4,592	11,479	2,967	0	0	0	0	0	41,506	4	43.3%	45.1%	
	>0.20,<=0.30	572	522	278	621	829	612	2,923	2,356	182	0	0	0	0	8,895	4	39.2%	40.3%	
	>0.30,<=0.40	0	153	24	256	226	204	954	1,539	882	18	0	0	0	4,256	4	44.0%	41.5%	
>0.40,<=0.50	34	150	50	100	150	50	366	376	336	370	0	0	0	1,982	4	25.7%	25.6%		
>0.50	504	87	0	200	100	60	410	1,130	582	720	497	822	0	5,112	4	35.9%	33.1%		
Total Contracts Traded		1,305,027	198,660	59,347	35,369	15,896	16,030	25,518	8,368	1,982	1,108	497	822	1,668,624					

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Table 1: Non-customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO																			
Improvement																			
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
	0.01	174	0	0	0	0	0	0	0	0	0	0	0	174	2	44.8%	44.3%		
	0.02	794	2	0	0	0	0	0	0	0	0	0	0	796	4	43.5%	48.5%		
	0.03	474	58	0	0	0	0	0	0	0	0	0	0	532	4	36.8%	49.3%		
	0.04	40	135	0	0	0	0	0	0	0	0	0	0	175	6	22.9%	28.5%		
	0.05	11	162	20	0	0	0	0	0	0	0	0	0	193	6	35.2%	29.6%		
	>0.05,<=0.10	44	324	117	90	52	16	0	0	0	0	0	0	643	7	33.1%	33.4%		
	>0.10,<=0.20	15	3	26	66	149	67	121	1	0	0	0	0	448	7	38.6%	29.7%		
	>0.20,<=0.30	0	0	0	0	0	33	71	36	0	0	0	0	140	7	44.3%	36.2%		
	>0.30,<=0.40	0	0	0	0	0	0	0	10	2	0	0	0	12	8	0.0%	0.0%		
>0.40,<=0.50	0	0	0	0	0	0	0	0	0	1	0	0	1	7	0.0%	0.0%			
>0.50	0	0	0	0	0	0	27	21	10	9	4	19	90	8	16.7%	28.0%			
	Total Contracts Traded	1,552	684	163	156	201	116	219	68	12	10	4	19	3,204					

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Table 2: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO

		Improvement													Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50					
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	0.01	200	0	0	0	0	0	0	0	0	0	0	0	0	200	4	40.0%	40.0%
	0.02	917	28	0	0	0	0	0	0	0	0	0	0	0	945	3	39.8%	39.4%
	0.03	728	449	0	0	0	0	0	0	0	0	0	0	0	1,177	5	44.1%	44.4%
	0.04	582	888	0	0	0	0	0	0	0	0	0	0	0	1,470	5	22.9%	33.1%
	0.05	100	252	100	100	0	0	0	0	0	0	0	0	0	552	6	34.6%	37.1%
	>0.05,<=0.10	162	632	250	636	0	100	0	0	0	0	0	0	0	1,780	6	36.6%	39.3%
	>0.10,<=0.20	0	0	93	265	50	210	411	434	0	0	0	0	0	1,463	6	25.4%	28.5%
	>0.20,<=0.30	0	0	8	0	42	0	77	0	0	0	0	0	0	127	6	49.6%	49.5%
	>0.30,<=0.40	0	0	0	0	0	0	0	100	0	0	0	0	0	100	7	40.0%	40.0%
>0.40,<=0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
>0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
Total Contracts Traded		2,689	2,249	451	1,001	92	310	488	534	0	0	0	0	7,814				

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Table 3: Non-customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO																			
Improvement																			
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
	0.01	8,462	145	18	0	0	0	0	0	0	0	0	0	8,625	2	65.5%	73.0%		
	0.02	3,949	259	1	0	0	0	0	0	0	0	0	0	4,209	3	53.8%	71.8%		
	0.03	1,170	229	7	0	0	0	0	0	0	0	0	0	1,406	4	41.2%	52.6%		
	0.04	741	189	57	3	0	0	0	0	0	0	0	0	990	3	48.1%	54.6%		
	0.05	346	153	120	33	35	35	20	0	0	0	0	0	742	4	40.6%	48.9%		
	>0.05,<=0.10	783	130	304	167	41	61	50	0	0	0	0	0	1,536	4	41.5%	45.3%		
	>0.10,<=0.20	0	31	70	248	34	112	38	15	0	0	0	0	548	4	39.8%	51.0%		
	>0.20,<=0.30	9	0	2	0	0	21	45	12	0	0	0	0	89	5	12.4%	41.7%		
	>0.30,<=0.40	10	0	0	0	2	4	18	33	0	0	0	0	67	5	17.9%	29.8%		
>0.40,<=0.50	0	0	0	0	11	0	35	3	1	0	1	0	51	5	17.6%	43.0%			
>0.50	0	0	0	0	0	0	0	2	4	39	1	8	54	7	5.6%	27.8%			
Total Contracts Traded		15,470	1,136	579	451	123	233	206	65	5	39	2	8	18,317					

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Table 4: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																		
Improvement																		
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
	0.01	10,607	87	37	0	0	0	0	0	0	0	0	0	10,731	2	71.2%	68.4%	
	0.02	5,237	784	227	0	0	0	0	0	0	0	0	0	6,248	3	52.6%	53.5%	
	0.03	3,203	1,108	107	0	0	0	0	0	0	0	0	0	4,418	4	43.2%	43.1%	
	0.04	2,342	1,190	100	0	0	0	0	0	0	0	0	0	3,632	3	52.5%	57.7%	
	0.05	1,379	522	113	65	0	200	0	0	0	0	0	0	2,279	4	45.9%	45.3%	
	>0.05,<=0.10	1,214	1,441	397	380	50	0	0	0	0	0	0	0	3,482	4	43.6%	43.4%	
	>0.10,<=0.20	100	320	0	30	300	0	50	0	0	0	0	0	800	4	38.1%	36.7%	
	>0.20,<=0.30	53	72	100	107	77	0	0	0	0	0	0	0	409	4	24.9%	28.5%	
	>0.30,<=0.40	0	0	0	0	0	0	50	0	0	0	0	0	50	2	50.0%	50.0%	
>0.40,<=0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
>0.50	0	16	41	0	0	0	0	0	0	0	0	0	57	3	14.0%	14.0%		
	Total Contracts Traded	24,135	5,540	1,122	582	427	200	100	0	0	0	0	0	32,106				

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Table 5: Public Customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO																															
Improvement																															
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives														
Spread	0.00	203	0	0	0	0	0	0	0	0	0	0	0	203	2	42.4%	51.3%														
	0.01	9,563	223	0	0	0	0	0	0	0	0	0	9,786	2	48.3%	52.7%															
	0.02	42,751	6,886	16	0	0	0	0	0	0	0	0	49,653	4	45.1%	53.9%															
	0.03	33,567	30,843	950	10	0	0	0	0	0	0	0	65,370	4	41.9%	47.8%															
	0.04	14,207	34,770	9,050	1,894	388	0	0	0	0	0	0	60,309	5	42.0%	45.6%															
	0.05	13,067	40,525	25,835	4,357	671	2	0	0	0	0	0	84,457	4	41.9%	44.5%															
	>0.05,<=0.10	5,744	35,082	51,453	48,864	31,774	18,916	7,586	0	0	0	0	199,419	5	38.0%	41.2%															
	>0.10,<=0.20	921	4,287	9,410	15,350	20,517	22,274	70,523	9,134	0	0	0	152,416	6	34.4%	37.4%															
	>0.20,<=0.30	76	412	711	1,653	2,441	3,353	22,468	28,096	1,277	0	0	60,487	6	31.3%	34.9%															
	>0.30,<=0.40	16	102	183	358	518	684	5,672	16,704	5,003	277	0	29,517	6	30.4%	33.9%															
>0.40,<=0.50	12	8	27	86	156	200	1,931	7,005	5,740	1,470	130	16,765	6	28.9%	33.4%																
>0.50	18	18	61	34	30	198	1,735	6,055	9,632	7,790	4,568	9,535	39,674	6	25.6%	28.0%															
Total Contracts Traded	120,145	153,156	97,696	72,606	56,495	45,627	109,915	66,994	21,652	9,537	4,698	9,535	768,056																		

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Table 6: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO																							
Improvement																							
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives						
Spread	0.00	250	0	0	0	0	0	0	0	0	0	0	0	250	3	10.8%	22.0%						
	0.01	17,208	0	0	0	0	0	0	0	0	0	0	0	17,208	2	58.0%	52.5%						
	0.02	72,014	3,352	32	0	0	0	0	0	0	0	0	0	75,398	4	47.9%	45.3%						
	0.03	42,716	24,952	805	0	0	0	0	0	0	0	0	0	68,473	5	43.7%	42.3%						
	0.04	15,001	29,009	4,926	502	150	0	0	0	0	0	0	0	49,588	4	42.7%	42.7%						
	0.05	13,635	31,547	14,709	2,898	523	0	0	0	0	0	0	0	63,312	4	43.1%	43.0%						
	>0.05,<=0.10	8,430	31,158	38,228	29,941	20,799	9,937	3,384	0	0	0	0	0	141,877	5	39.2%	39.5%						
	>0.10,<=0.20	2,109	5,070	8,031	10,933	12,132	12,193	29,216	2,293	0	0	0	0	81,977	6	36.0%	36.7%						
	>0.20,<=0.30	568	558	493	1,537	1,534	1,041	8,392	8,530	400	0	0	0	23,053	5	33.7%	33.4%						
	>0.30,<=0.40	95	0	225	5	290	535	3,660	3,794	1,204	80	0	0	9,888	5	36.7%	35.0%						
>0.40,<=0.50	176	0	103	94	71	450	785	1,952	1,474	200	50	0	5,355	5	38.3%	34.3%							
>0.50	70	178	194	52	108	258	1,513	3,486	2,514	947	702	2,192	12,214	5	35.5%	31.4%							
	Total Contracts Traded	172,272	125,824	67,746	45,962	35,607	24,414	46,950	20,055	5,592	1,227	752	2,192	548,593									

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Table 7: Public Customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO																													
Improvement																													
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives												
Spread	0.00	4,987	7	0	9	0	0	0	0	0	0	0	0	5,003	2	80.2%	78.8%												
	0.01	715,787	3,143	264	35	14	9	11	0	0	0	0	0	719,263	2	73.9%	77.0%												
	0.02	296,904	44,095	413	42	4	0	4	0	0	0	0	0	341,462	3	56.0%	63.0%												
	0.03	88,703	66,423	6,176	113	1	25	0	0	0	0	0	0	161,441	4	46.5%	52.8%												
	0.04	33,101	41,089	13,581	2,579	105	0	9	0	0	0	0	0	90,464	4	43.8%	49.2%												
	0.05	58,766	51,830	39,637	19,456	6,670	500	168	1	0	11	0	0	177,039	4	48.7%	52.4%												
	>0.05,<=0.10	25,211	31,426	31,829	26,553	15,899	13,856	13,463	57	1	0	0	0	158,295	4	40.1%	44.3%												
	>0.10,<=0.20	5,078	5,274	6,975	8,107	9,602	8,684	31,483	7,774	0	0	0	0	82,977	5	36.6%	40.6%												
	>0.20,<=0.30	1,058	735	782	1,182	1,341	1,416	10,516	11,629	1,271	10	0	0	29,940	5	34.5%	37.9%												
	>0.30,<=0.40	300	257	222	198	358	436	2,738	5,971	2,320	299	5	0	13,104	5	31.8%	36.6%												
>0.40,<=0.50	185	101	108	28	120	157	1,294	2,840	2,117	646	114	0	7,710	5	34.2%	35.5%													
>0.50	182	25	127	100	122	51	1,044	3,538	4,091	3,273	1,992	4,438	18,983	5	27.4%	30.2%													
Total Contracts Traded	1,230,262	244,405	100,114	58,402	34,236	25,134	60,730	31,810	9,800	4,239	2,111	4,438	1,805,681																

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Table 8: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																							
Improvement																							
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives						
Spread	0.00	2,992	100	0	0	0	0	55	0	0	0	0	0	3,147	2	80.5%	81.0%						
	0.01	659,633	2,975	183	0	0	0	0	0	0	0	0	0	662,791	2	72.7%	70.5%						
	0.02	336,229	32,530	326	32	0	0	0	0	0	0	0	0	369,117	3	56.3%	54.0%						
	0.03	92,363	50,313	3,615	110	0	0	0	0	0	0	0	0	146,401	4	46.7%	46.1%						
	0.04	42,102	31,646	9,294	1,487	0	0	0	0	0	0	0	0	84,529	4	45.6%	44.7%						
	0.05	46,219	39,594	23,241	8,934	3,146	739	0	0	0	0	0	0	121,873	4	49.2%	49.4%						
	>0.05,<=0.10	29,611	25,933	22,010	14,432	8,382	6,988	5,973	0	0	0	0	0	113,329	4	40.7%	39.7%						
	>0.10,<=0.20	6,342	4,856	4,409	4,462	5,201	4,058	12,760	3,751	0	0	0	0	45,839	4	42.0%	39.0%						
	>0.20,<=0.30	603	457	362	607	375	240	3,701	2,949	275	0	0	0	9,569	4	36.6%	38.2%						
	>0.30,<=0.40	454	303	328	97	130	250	1,118	1,421	150	50	0	0	4,301	4	40.3%	40.0%						
>0.40,<=0.50	47	98	50	62	287	150	534	574	138	100	40	0	2,080	5	33.8%	36.0%							
>0.50	476	100	136	66	75	150	266	828	888	302	237	873	4,397	4	41.6%	42.1%							
Total Contracts Traded	1,217,071	188,905	63,954	30,289	17,596	12,575	24,407	9,523	1,451	452	277	873	1,567,373										

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Table 1: Non-customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50							
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	0.01	150	0	0	0	0	0	0	0	0	0	0	0	0	150	2	50.0%	46.5%
	0.02	647	67	0	0	0	0	0	0	0	0	0	0	0	714	3	36.8%	48.8%
	0.03	419	147	0	0	0	0	0	0	0	0	0	0	0	566	5	38.9%	61.0%
	0.04	204	143	85	0	0	0	0	0	0	0	0	0	0	432	6	32.4%	44.4%
	0.05	60	249	82	0	0	0	0	0	0	0	0	0	0	391	6	31.5%	35.3%
	>0.05,<=0.10	19	343	120	281	50	57	42	0	0	0	0	0	0	912	7	26.2%	30.5%
	>0.10,<=0.20	12	48	1	90	36	23	124	1	0	0	0	0	0	335	7	27.8%	26.5%
	>0.20,<=0.30	0	0	0	13	0	9	15	18	0	0	0	0	0	55	7	27.3%	40.3%
	>0.30,<=0.40	0	0	0	0	0	0	5	15	0	0	0	0	0	20	8	25.0%	31.7%
>0.40,<=0.50	0	0	0	0	0	0	0	0	23	1	0	0	0	24	9	45.8%	27.7%	
>0.50	0	0	0	0	0	0	0	10	24	0	1	0	0	35	9	20.0%	62.5%	
Total Contracts Traded	1,511	997	288	384	86	89	186	44	47	1	1	0	0	3,634				

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Table 2: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO

		Improvement																
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
	0.01	100	0	0	0	0	0	0	0	0	0	0	0	100	5	40.0%	40.0%	
	0.02	1,502	0	0	0	0	0	0	0	0	0	0	0	1,502	4	54.9%	44.0%	
	0.03	1,146	144	0	0	0	0	0	0	0	0	0	0	1,290	5	42.9%	43.2%	
	0.04	650	440	0	0	0	0	0	0	0	0	0	0	1,090	4	45.5%	45.9%	
	0.05	425	490	0	0	0	0	0	0	0	0	0	0	915	5	39.1%	39.8%	
	>0.05,<=0.10	130	915	892	217	0	140	85	0	0	0	0	0	2,379	5	32.9%	37.2%	
	>0.10,<=0.20	40	75	120	80	50	229	71	0	0	0	0	0	665	6	45.4%	45.2%	
	>0.20,<=0.30	0	0	0	0	0	100	0	100	0	0	0	0	200	6	43.5%	43.5%	
	>0.30,<=0.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
>0.40,<=0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
>0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
Total Contracts Traded		3,993	2,064	1,012	297	50	469	156	100	0	0	0	0	8,141				

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Table 3: Non-customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO																			
Improvement																			
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
Spread	0.00	211	0	0	0	0	0	0	0	0	0	0	0	211	2	82.5%	73.3%		
	0.01	13,757	67	0	0	0	0	0	0	0	0	0	0	13,824	2	73.7%	77.2%		
	0.02	9,445	608	0	0	0	0	0	0	0	0	0	0	10,053	2	71.3%	80.3%		
	0.03	1,589	497	3	0	0	0	0	0	0	0	0	0	2,089	4	53.3%	73.2%		
	0.04	552	243	60	2	0	0	0	0	0	0	0	0	857	4	51.0%	54.5%		
	0.05	724	464	215	67	30	17	30	0	0	0	0	0	1,547	4	53.2%	57.3%		
	>0.05,<=0.10	124	262	195	123	120	50	27	0	0	0	0	0	901	5	31.9%	29.9%		
	>0.10,<=0.20	23	46	114	64	43	25	51	5	0	0	0	0	371	5	28.8%	33.6%		
	>0.20,<=0.30	0	55	48	7	0	3	145	19	10	0	0	0	287	6	36.9%	29.1%		
	>0.30,<=0.40	0	0	0	0	0	0	5	30	0	0	0	0	35	7	14.3%	25.0%		
>0.40,<=0.50	0	0	5	40	0	0	0	7	1	3	10	0	66	5	4.5%	12.9%			
>0.50	0	0	0	40	0	0	15	0	1	20	0	0	76	5	47.4%	42.0%			
	Total Contracts Traded	26,425	2,242	640	343	193	95	273	61	12	23	10	0	30,317					

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Table 4: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																			
Improvement																			
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
	0.01	14,245	175	0	0	0	0	0	0	0	0	0	0	14,420	2	78.9%	73.3%		
	0.02	5,650	380	0	0	0	0	0	0	0	0	0	0	6,030	3	53.5%	51.8%		
	0.03	2,875	675	0	0	0	0	0	0	0	0	0	0	3,550	4	44.9%	44.8%		
	0.04	1,660	939	0	0	0	0	0	0	0	0	0	0	2,599	3	52.9%	52.3%		
	0.05	2,178	1,248	346	175	0	50	50	0	0	0	0	0	4,047	5	37.0%	38.0%		
	>0.05,<=0.10	795	1,566	370	250	187	50	0	0	0	0	0	0	3,218	4	38.5%	42.2%		
	>0.10,<=0.20	180	0	189	50	90	110	50	100	0	0	0	0	769	4	45.1%	42.0%		
	>0.20,<=0.30	0	0	100	50	0	0	50	0	0	0	0	0	200	4	50.0%	50.0%		
	>0.30,<=0.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
>0.40,<=0.50	0	0	0	0	0	0	0	0	0	50	0	0	0	50	5	50.0%	50.0%		
>0.50	0	0	0	0	100	0	0	0	0	0	0	0	100	5	50.0%	50.0%			
	Total Contracts Traded	27,583	4,983	1,005	525	377	210	150	100	50	0	0	0	34,983					

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Table 5: Public Customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO																													
Improvement																													
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives												
Spread	0.00	417	0	0	0	0	0	0	0	0	0	0	0	417	3	23.5%	26.6%												
	0.01	11,102	250	0	0	0	0	0	0	0	0	0	0	11,352	2	47.1%	51.6%												
	0.02	47,261	4,077	98	0	0	0	0	0	0	0	0	0	51,436	4	42.7%	52.6%												
	0.03	31,533	25,475	461	27	0	0	0	0	0	0	0	0	57,496	4	41.8%	48.2%												
	0.04	12,634	30,587	4,533	546	129	0	0	0	0	0	0	0	48,429	5	40.2%	44.6%												
	0.05	13,144	35,334	16,603	1,453	378	0	0	0	0	0	0	0	66,912	5	38.0%	41.6%												
	>0.05,<=0.10	6,386	29,535	39,602	31,258	15,813	11,382	4,168	0	0	0	0	0	138,144	6	34.3%	37.5%												
	>0.10,<=0.20	1,062	3,727	8,099	11,994	14,623	16,690	41,679	6,619	0	0	0	0	104,493	6	29.9%	32.9%												
	>0.20,<=0.30	135	585	683	1,288	2,324	2,057	15,651	19,631	786	0	0	0	43,140	6	28.2%	31.5%												
	>0.30,<=0.40	47	38	163	195	610	491	4,906	11,052	3,163	178	0	0	20,843	6	27.6%	30.8%												
>0.40,<=0.50	14	13	96	85	126	121	1,773	5,441	3,941	940	57	0	12,607	6	27.6%	29.5%													
>0.50	25	15	90	165	85	171	1,409	5,126	5,343	3,643	2,472	5,107	23,651	6	26.7%	29.4%													
	Total Contracts Traded	123,760	129,636	70,428	47,011	34,088	30,912	69,586	47,869	13,233	4,761	2,529	5,107	578,920															

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Table 6: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO																								
Improvement																								
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives							
Spread	0.00	150	0	0	0	0	0	0	0	0	0	0	0	150	3	17.3%	26.0%							
	0.01	24,014	100	0	0	0	0	0	0	0	0	0	0	24,114	2	53.6%	51.0%							
	0.02	81,893	4,072	64	0	0	0	0	0	0	0	0	0	86,029	4	48.4%	45.3%							
	0.03	41,638	19,817	501	0	0	0	0	0	0	0	0	0	61,956	4	45.1%	44.8%							
	0.04	17,503	26,259	4,223	155	70	0	0	0	0	0	0	0	48,210	4	40.8%	40.5%							
	0.05	16,936	34,112	13,311	902	100	100	0	0	0	0	0	0	65,461	5	41.8%	41.1%							
	>0.05,<=0.10	8,974	27,823	30,277	22,641	16,146	9,234	1,554	0	0	0	0	0	116,649	6	39.7%	36.4%							
	>0.10,<=0.20	1,597	3,594	7,581	8,049	8,050	9,931	17,769	1,989	0	0	0	0	58,560	6	32.7%	32.6%							
	>0.20,<=0.30	255	477	483	1,253	878	1,138	7,891	6,697	175	0	0	0	19,247	5	31.1%	34.1%							
	>0.30,<=0.40	90	229	0	554	277	435	1,482	3,948	911	147	0	0	8,073	6	34.6%	33.4%							
>0.40,<=0.50	0	28	0	134	200	10	885	1,132	1,157	130	0	0	3,676	5	33.7%	34.2%								
>0.50	78	81	8	56	50	406	635	1,777	1,485	795	628	1,150	7,149	5	34.1%	32.9%								
Total Contracts Traded	193,128	116,592	56,448	33,744	25,771	21,254	30,216	15,543	3,728	1,072	628	1,150	499,274											

PIP Summary May 2015

Table 7: Public Customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO																													
Improvement																													
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives												
Spread	0.00	5,200	31	9	0	0	0	0	0	0	0	0	0	5,240	2	78.2%	78.0%												
	0.01	744,859	2,278	139	20	14	11	1	1	0	0	0	0	747,323	2	74.0%	76.7%												
	0.02	235,536	34,388	227	30	23	2	9	0	0	0	0	0	270,215	3	54.8%	63.1%												
	0.03	70,035	51,327	3,689	75	36	2	0	0	0	0	0	0	125,164	4	47.9%	55.1%												
	0.04	25,118	30,094	8,766	1,128	46	20	8	0	0	0	0	0	65,180	4	44.8%	51.7%												
	0.05	48,739	35,791	24,152	7,453	3,923	410	163	6	1	0	0	0	120,638	4	48.6%	53.0%												
	>0.05,<=0.10	21,075	24,263	22,399	17,324	10,061	9,175	7,919	118	1	0	0	0	112,335	4	39.2%	43.5%												
	>0.10,<=0.20	5,409	5,059	6,046	6,889	7,390	7,166	22,296	5,716	34	40	0	0	66,045	5	36.4%	39.4%												
	>0.20,<=0.30	947	537	540	1,218	1,487	1,771	8,712	8,330	1,036	11	0	0	24,589	5	34.6%	35.7%												
	>0.30,<=0.40	445	111	273	244	312	331	2,517	4,388	1,505	259	0	0	10,385	5	33.7%	35.0%												
>0.40,<=0.50	275	91	30	59	62	114	948	2,279	1,548	464	97	0	5,967	5	32.7%	34.7%													
>0.50	213	40	40	100	151	76	897	2,382	2,893	2,078	1,218	2,327	12,415	5	33.1%	35.0%													
Total Contracts Traded		1,157,851	184,010	66,310	34,540	23,505	19,078	43,470	23,220	7,018	2,852	1,315	2,327	1,565,496															

PIP Summary May 2015

Table 8: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																							
Improvement																							
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives						
Spread	0.00	2,312	0	0	22	0	0	15	0	5	0	0	0	2,354	2	73.4%	77.7%						
	0.01	658,536	1,806	0	100	0	0	0	0	0	0	0	0	660,442	2	72.7%	70.2%						
	0.02	331,431	32,342	464	0	50	0	36	0	0	0	0	0	364,323	3	58.3%	55.5%						
	0.03	75,628	39,003	2,328	102	0	37	0	0	0	0	0	0	117,098	4	47.6%	46.6%						
	0.04	27,430	24,620	5,869	880	0	0	0	0	0	0	0	0	58,799	4	46.9%	45.5%						
	0.05	40,873	30,774	18,867	5,501	1,440	575	0	0	0	0	0	0	98,030	3	48.2%	47.9%						
	>0.05,<=0.10	20,399	21,281	15,664	11,590	6,351	4,556	2,984	200	0	0	0	0	83,025	4	40.3%	39.8%						
	>0.10,<=0.20	4,450	3,805	4,932	4,512	4,010	4,278	8,255	2,131	0	0	0	0	36,373	4	33.9%	35.7%						
	>0.20,<=0.30	1,006	356	345	538	587	1,414	3,393	1,486	100	0	0	0	9,225	4	46.0%	41.3%						
	>0.30,<=0.40	549	100	150	80	241	150	1,311	636	218	0	0	0	3,435	4	44.1%	42.8%						
>0.40,<=0.50	150	76	0	74	7	99	643	470	269	50	150	0	1,988	4	44.6%	40.5%							
>0.50	150	110	0	50	0	0	100	554	700	393	150	495	2,702	5	34.2%	34.7%							
	Total Contracts Traded	1,162,914	154,273	48,619	23,449	12,686	11,109	16,737	5,477	1,292	443	300	495	1,437,794									

PIP Summary June 2015

Table 1: Non-customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO																		
Improvement																		
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%		
	0.01	273	0	0	0	0	0	0	0	0	0	0	273	2	42.9%	46.7%		
	0.02	1,084	17	0	0	0	0	0	0	0	0	0	1,101	4	39.5%	40.7%		
	0.03	574	78	0	0	0	0	0	0	0	0	0	652	5	40.5%	53.6%		
	0.04	304	208	55	1	10	0	0	0	0	0	0	578	6	33.0%	43.1%		
	0.05	82	339	146	0	19	0	0	0	0	0	0	586	6	23.4%	34.0%		
	>0.05,<=0.10	281	279	472	194	85	39	44	0	0	0	0	1,394	7	32.2%	47.7%		
	>0.10,<=0.20	21	25	17	65	207	117	176	2	0	0	0	630	8	25.4%	28.3%		
	>0.20,<=0.30	0	0	0	4	21	3	166	79	0	0	0	273	7	31.9%	36.5%		
	>0.30,<=0.40	0	0	0	0	42	6	5	99	0	0	0	152	8	28.3%	27.1%		
>0.40,<=0.50	0	0	0	0	0	0	0	20	33	0	0	53	7	35.8%	41.0%			
>0.50	0	0	0	0	0	0	0	9	2	1	1	45	8	15.5%	30.8%			
Total Contracts Traded	2,619	946	690	264	384	165	391	209	35	1	1	45	5,750					

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Table 2: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO																	
Improvement																	
	0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
	0.01	50	0	0	0	0	0	0	0	0	0	0	50	3	40.0%	40.0%	
	0.02	810	50	0	0	0	0	0	0	0	0	0	860	4	41.4%	41.6%	
	0.03	2,293	422	0	0	0	0	0	0	0	0	0	2,715	5	46.3%	41.9%	
	0.04	1,259	506	0	0	0	0	0	0	0	0	0	1,765	5	37.1%	40.0%	
	0.05	469	673	85	40	0	0	0	0	0	0	0	1,267	5	39.9%	40.4%	
	>0.05,<=0.10	333	848	1,274	85	250	100	25	0	0	0	0	0	2,915	6	32.6%	35.1%
	>0.10,<=0.20	0	100	50	200	150	100	50	0	0	0	0	0	650	7	41.4%	40.8%
	>0.20,<=0.30	0	0	0	50	0	0	50	100	0	0	0	0	200	5	37.5%	33.3%
	>0.30,<=0.40	0	0	0	0	0	0	0	100	0	0	0	0	100	7	50.0%	50.0%
>0.40,<=0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
>0.50	0	0	0	0	0	0	0	50	0	0	0	0	50	7	50.0%	50.0%	
Total Contracts Traded	5,214	2,599	1,409	375	400	200	125	250	0	0	0	0	10,572				

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Table 3: Non-customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO																			
Improvement																			
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives		
Spread	0.00	277	0	0	0	0	0	0	0	0	0	0	0	277	1	99.6%	95.5%		
	0.01	22,049	111	0	0	0	0	0	0	0	0	0	0	22,160	2	68.8%	71.0%		
	0.02	6,240	397	0	0	0	0	0	0	0	0	0	0	6,637	3	50.9%	54.3%		
	0.03	1,897	391	140	0	0	0	0	0	0	0	0	0	2,428	4	37.4%	53.0%		
	0.04	534	253	90	5	0	0	0	0	0	0	0	0	882	4	42.2%	59.0%		
	0.05	1,595	1,088	407	350	34	1	20	0	0	0	0	0	3,495	3	49.2%	55.6%		
	>0.05,<=0.10	483	376	360	208	146	45	41	0	0	0	0	0	1,659	5	44.0%	48.0%		
	>0.10,<=0.20	72	112	48	169	141	179	144	8	0	0	0	0	873	6	36.1%	32.6%		
	>0.20,<=0.30	5	40	0	55	66	5	166	47	0	0	0	0	384	5	27.6%	29.6%		
	>0.30,<=0.40	0	0	0	0	0	11	105	61	7	0	0	0	184	6	28.3%	33.7%		
>0.40,<=0.50	0	14	0	26	0	0	0	24	20	1	0	5	90	6	36.7%	29.1%			
>0.50	0	0	0	0	0	0	3	3	15	8	0	5	34	6	5.9%	10.0%			
	Total Contracts Traded	33,152	2,782	1,045	813	387	241	479	143	42	9	0	10	39,103					

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Table 4: Non-customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO

		Improvement													Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50					
Spread	0.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	0.01	5,904	45	0	0	0	0	0	0	0	0	0	0	0	5,949	2	67.9%	64.8%
	0.02	8,544	450	0	0	0	0	0	0	0	0	0	0	8,994	4	46.6%	46.4%	
	0.03	3,057	1,111	25	85	0	0	0	0	0	0	0	0	4,278	4	38.6%	39.3%	
	0.04	925	280	100	0	0	0	0	0	0	0	0	0	1,305	5	35.2%	36.5%	
	0.05	954	1,325	50	200	0	0	0	0	0	0	0	0	2,529	4	25.5%	23.5%	
	>0.05,<=0.10	1,344	700	432	396	150	0	5	0	0	0	0	0	3,027	4	43.7%	43.0%	
	>0.10,<=0.20	90	192	0	100	100	50	175	0	0	0	0	0	707	5	29.7%	36.7%	
	>0.20,<=0.30	100	0	0	80	50	35	35	0	0	0	0	0	300	4	42.3%	41.0%	
	>0.30,<=0.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%
>0.40,<=0.50	0	0	0	0	0	0	0	50	0	0	0	0	50	6	50.0%	50.0%		
>0.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
Total Contracts Traded		20,918	4,103	607	861	300	85	265	0	0	0	0	0	27,139				

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Table 5: Public Customer order sizes less than 50 contracts when the exchange's electronic book is quoting at the NBBO																	
Improvement																	
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
Spread	0.00	519	0	0	0	0	0	0	0	0	0	0	0	519	4	11.6%	13.2%
	0.01	13,697	279	0	0	0	0	0	0	0	0	0	0	13,976	2	46.3%	53.4%
	0.02	59,169	5,036	24	0	0	0	0	0	0	0	0	0	64,229	4	42.3%	54.3%
	0.03	32,819	24,419	1,497	11	0	0	0	0	0	0	0	0	58,746	5	41.5%	49.7%
	0.04	12,983	27,766	5,206	851	70	0	0	0	0	0	0	0	46,876	5	40.0%	45.0%
	0.05	10,928	35,087	17,724	1,827	686	0	0	0	0	0	0	0	66,252	5	37.3%	42.6%
	>0.05,<=0.10	5,779	27,364	39,315	32,344	16,095	11,452	4,914	0	0	0	0	0	137,263	6	33.2%	38.1%
	>0.10,<=0.20	922	2,999	7,422	10,922	14,889	14,887	40,893	7,166	0	0	0	0	100,100	6	29.7%	34.5%
	>0.20,<=0.30	147	476	898	1,546	1,821	1,935	15,740	19,934	800	0	0	0	43,297	6	29.7%	33.9%
	>0.30,<=0.40	69	193	185	307	407	687	5,054	11,864	3,712	188	0	0	22,666	6	28.1%	32.2%
>0.40,<=0.50	26	29	59	143	177	193	1,697	5,431	4,442	876	116	0	13,189	6	28.1%	31.2%	
>0.50	51	48	26	118	94	227	1,697	5,573	6,024	4,797	2,720	6,713	28,088	6	26.4%	30.2%	
Total Contracts Traded	137,109	123,696	72,356	48,069	34,239	29,381	69,995	49,968	14,978	5,861	2,836	6,713	595,201				

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Table 6: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is quoting at the NBBO																	
Improvement																	
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
Spread	0.00	769	0	0	0	0	0	0	0	0	0	0	0	769	3	4.3%	3.9%
	0.01	25,853	300	0	0	0	0	0	0	0	0	0	0	26,153	2	59.9%	52.8%
	0.02	89,482	5,084	0	0	0	0	0	0	0	0	0	0	94,566	4	48.5%	44.3%
	0.03	40,167	19,435	531	0	0	0	0	0	0	0	0	0	60,133	4	44.1%	44.0%
	0.04	14,156	21,831	2,699	711	106	0	0	0	0	0	0	0	39,503	4	41.9%	41.6%
	0.05	16,643	32,340	11,921	834	420	0	0	0	0	0	0	0	62,158	4	40.5%	40.6%
	>0.05,<=0.10	9,579	28,232	34,154	23,969	11,037	6,481	1,960	0	0	0	0	0	115,412	6	35.6%	35.3%
	>0.10,<=0.20	1,510	4,746	6,906	9,370	11,636	9,039	22,413	2,994	0	0	0	0	68,614	6	33.1%	33.9%
	>0.20,<=0.30	218	418	538	780	1,519	1,780	7,524	6,873	100	0	0	0	19,750	6	36.3%	36.0%
	>0.30,<=0.40	493	255	210	1	108	152	2,875	3,637	865	50	0	0	8,646	5	34.7%	34.3%
>0.40,<=0.50	0	50	0	0	100	159	698	2,212	1,052	190	0	0	4,461	6	23.3%	24.2%	
>0.50	100	0	300	84	46	248	1,135	1,961	1,654	947	466	1,004	7,945	6	32.5%	33.6%	
Total Contracts Traded	198,970	112,691	57,259	35,749	24,972	17,859	36,605	17,677	3,671	1,187	466	1,004	508,110				

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Table 7: Public Customer order sizes less than 50 contracts when the exchange's electronic book is not quoting at the NBBO

Improvement															Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50							
Spread	0.00	4,901	7	0	0	0	0	0	1	0	0	0	0	4,909	2	72.2%	75.3%	
	0.01	834,937	2,456	165	42	10	10	0	0	0	0	0	0	837,620	2	74.9%	77.9%	
	0.02	325,370	40,200	556	83	45	1	9	0	0	0	0	0	366,264	3	54.2%	63.5%	
	0.03	81,281	47,415	3,915	207	8	2	0	0	0	0	0	0	132,828	4	46.9%	55.8%	
	0.04	30,226	28,383	8,300	1,489	97	1	6	1	0	0	0	0	68,503	4	43.9%	52.1%	
	0.05	45,339	47,395	26,874	8,633	4,474	395	286	12	0	0	0	0	133,408	4	48.0%	53.2%	
	>0.05,<=0.10	20,543	27,192	25,776	19,686	10,860	9,796	8,316	178	1	0	0	0	122,348	5	40.2%	46.7%	
	>0.10,<=0.20	4,888	4,934	6,090	7,317	9,283	8,071	25,883	7,271	42	0	0	0	73,779	5	37.1%	43.8%	
	>0.20,<=0.30	1,173	841	825	1,398	1,482	1,582	11,027	10,284	1,082	41	20	0	29,755	5	34.6%	40.1%	
	>0.30,<=0.40	424	170	260	290	452	424	2,651	6,941	1,683	381	22	0	13,698	5	34.1%	37.9%	
>0.40,<=0.50	262	96	140	52	124	203	984	3,190	1,842	581	79	2	7,555	5	33.3%	38.0%		
>0.50	183	75	76	62	108	120	1,016	3,057	3,163	2,201	1,446	2,819	14,326	5	33.2%	37.6%		
Total Contracts Traded	1,349,527	199,164	72,977	39,259	26,943	20,605	50,178	30,935	7,813	3,204	1,567	2,821	1,804,993					

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Table 8: Public Customer order sizes greater than or equal to 50 contracts when the exchange's electronic book is not quoting at the NBBO																							
Improvement																							
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives						
Spread	0.00	1,176	0	0	0	0	0	0	0	0	0	0	0	1,176	2	71.8%	73.9%						
	0.01	674,745	2,901	250	24	0	0	0	0	0	0	0	0	677,920	2	71.9%	69.5%						
	0.02	351,319	31,036	375	0	0	0	0	0	0	0	0	0	382,730	3	53.9%	53.1%						
	0.03	91,223	35,229	2,597	0	0	0	0	0	0	0	0	0	129,049	4	47.2%	46.5%						
	0.04	33,178	21,723	7,800	884	0	0	0	0	0	0	0	0	63,585	4	44.7%	44.1%						
	0.05	38,472	41,476	20,456	7,657	2,029	219	465	0	0	0	0	0	110,774	4	45.5%	46.8%						
	>0.05,<=0.10	19,074	20,759	17,940	9,157	5,754	3,751	3,619	25	0	0	0	0	80,079	4	40.4%	40.4%						
	>0.10,<=0.20	4,849	4,336	4,082	3,984	5,724	4,375	10,094	1,651	0	0	0	0	39,095	4	41.4%	40.9%						
	>0.20,<=0.30	948	564	660	647	1,092	467	4,563	2,383	0	0	0	0	11,324	4	42.2%	42.4%						
	>0.30,<=0.40	375	100	184	510	404	232	1,288	2,334	339	50	0	0	5,816	4	34.8%	36.1%						
>0.40,<=0.50	378	110	96	14	99	0	382	863	677	150	150	0	2,919	4	30.7%	33.7%							
>0.50	100	0	0	0	69	0	436	1,089	233	401	190	185	2,703	4	34.4%	39.0%							
Total Contracts Traded	1,215,837	158,234	54,440	22,877	15,171	9,044	20,847	8,345	1,249	601	340	185	1,507,170										

Summary Table for Non-Customer Agency Orders

Summary table for non-customer agency orders																		
		Improvement												Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50					
Spread	0.00	2,047	0	0	0	0	0	0	0	0	0	0	0	0	2,047	1	96.1%	86.5%
	0.01	128,327	1,930	65	0	0	0	0	0	0	0	0	0	0	130,322	2	73.9%	74.1%
	0.02	76,187	15,033	628	0	10	0	0	0	0	0	0	0	0	91,858	3	58.8%	69.5%
	0.03	34,572	11,306	530	207	86	0	0	0	0	0	0	0	0	46,701	4	47.5%	58.6%
	0.04	18,586	8,997	2,733	158	10	0	0	0	0	0	0	0	0	30,484	4	47.9%	53.9%
	0.05	15,267	12,963	3,356	1,320	186	913	120	0	0	0	0	0	0	34,125	4	42.7%	51.8%
	>0.05,<=0.10	14,644	15,198	9,480	7,897	2,457	2,300	736	103	0	0	0	0	0	52,815	5	43.8%	44.2%
	>0.10,<=0.20	1,480	1,755	2,801	2,887	2,585	3,106	3,355	860	0	0	0	0	0	18,829	5	40.8%	38.1%
	>0.20,<=0.30	455	668	497	739	487	468	1,784	1,136	21	0	0	0	0	6,255	6	43.7%	36.9%
	>0.30,<=0.40	149	0	11	174	50	133	304	644	91	10	0	0	0	1,566	6	33.8%	34.4%
>0.40,<=0.50	88	21	117	320	11	5	354	291	330	9	11	5	0	1,562	6	46.3%	34.8%	
>0.50	2	50	41	84	101	3	238	432	258	409	168	513	0	2,299	6	25.0%	16.2%	
	Total Contracts Traded	291,804	67,921	20,259	13,786	5,983	6,928	6,891	3,466	700	428	179	518	418,863				

Summary Table for Public Customer Orders

Summary table for public customer orders																		
		Improvement													Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50					
Spread	0.00	64,121	367	72	68	1	3	83	4	5	0	0	0	4	64,728	2	75.1%	74.1%
	0.01	8,982,122	52,631	2,717	527	200	102	69	1	10	0	0	0	0	9,038,379	2	75.5%	77.8%
	0.02	4,716,043	874,587	10,079	416	187	155	134	0	0	0	0	0	0	5,601,601	3	59.0%	64.1%
	0.03	1,612,000	1,119,538	90,160	3,656	255	111	26	2	0	0	0	0	0	2,825,748	3	51.2%	56.0%
	0.04	635,498	810,264	260,464	43,737	3,495	349	66	1	0	0	0	0	0	1,753,874	4	48.9%	52.6%
	0.05	751,853	946,423	576,227	224,583	72,332	12,079	3,496	626	3	11	0	0	0	2,587,633	4	49.3%	52.7%
	>0.05,<=0.10	386,503	770,778	813,999	713,184	482,164	399,669	227,520	1,363	16	10	0	0	15	3,795,221	5	44.7%	47.1%
	>0.10,<=0.20	76,900	122,539	197,053	240,020	280,702	339,459	1,010,609	170,045	271	43	5	0	0	2,437,646	5	40.2%	42.8%
	>0.20,<=0.30	14,003	16,644	18,637	31,553	41,474	44,582	319,948	349,691	18,685	67	20	10	0	855,314	5	36.3%	39.2%
	>0.30,<=0.40	5,144	4,445	5,526	6,963	9,426	13,739	84,883	174,386	57,026	5,630	28	0	0	367,196	5	34.0%	36.2%
>0.40,<=0.50	2,676	1,617	1,939	1,807	3,172	3,778	30,893	76,421	57,205	17,335	2,147	115	0	199,105	5	32.3%	34.8%	
>0.50	3,909	2,529	2,114	2,294	2,364	4,222	29,492	83,831	100,601	75,645	48,972	115,178	0	471,151	5	29.1%	30.8%	
	Total Contracts Traded	17,250,772	4,722,362	1,978,987	1,268,808	895,772	818,248	1,707,219	856,371	233,822	98,741	51,172	115,322	29,997,596				

Summary Table for All Orders

Summary table of all orders																												
															Improvement													
		0.00	0.01	0.02	0.03	0.04	0.05	>0.05,<=0.10	>0.10,<=0.20	>0.20,<=0.30	>0.30,<=0.40	>0.40,<=0.50	>0.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives											
Spread	0.00	66,168	367	72	68	1	3	83	4	5	0	0	4	66,775	2	75.7%	74.2%											
	0.01	9,110,449	54,561	2,782	527	200	102	69	1	10	0	0	0	9,168,701	2	75.5%	77.8%											
	0.02	4,792,230	889,620	10,707	416	197	155	134	0	0	0	0	0	5,693,459	3	59.0%	64.2%											
	0.03	1,646,572	1,130,844	90,690	3,863	341	111	26	2	0	0	0	0	2,872,449	3	51.1%	56.0%											
	0.04	654,084	819,261	263,197	43,895	3,505	349	66	1	0	0	0	0	1,784,358	4	48.9%	52.6%											
	0.05	767,120	959,386	579,583	225,903	72,518	12,992	3,616	626	3	11	0	0	2,621,758	4	49.2%	52.7%											
	>0.05,<=0.10	401,147	785,976	823,479	721,081	484,621	401,969	228,256	1,466	16	10	0	15	3,848,036	5	44.6%	47.1%											
	>0.10,<=0.20	78,380	124,294	199,854	242,907	283,287	342,565	1,013,964	170,905	271	43	5	0	2,456,475	5	40.2%	42.8%											
	>0.20,<=0.30	14,458	17,312	19,134	32,292	41,961	45,050	321,732	350,827	18,706	67	20	10	861,569	5	36.3%	39.2%											
	>0.30,<=0.40	5,293	4,445	5,537	7,137	9,476	13,872	85,187	175,030	57,117	5,640	28	0	368,762	5	34.0%	36.2%											
>0.40,<=0.50	2,764	1,638	2,056	2,127	3,183	3,783	31,247	76,712	57,535	17,344	2,158	120	200,667	5	32.4%	34.8%												
>0.50	3,911	2,579	2,155	2,378	2,465	4,225	29,730	84,263	100,859	76,054	49,140	115,691	473,450	5	29.1%	30.8%												
	Total Contracts Traded	17,542,576	4,790,283	1,999,246	1,282,594	901,755	825,176	1,714,110	859,837	234,522	99,169	51,351	115,840	30,416,459														