

EXHIBIT 3**Summary of Pilot Data Gathered Pursuant to BX PRISM Pilot****Introduction**

This report covers PRISM activity from January 4, 2016 through June 30, 2016. It covers volume, characteristics of price improvement, and the outcome of auctions that terminated early.

Use of PRISM

PRISM auctions executed 1.39 million contracts over the 6 month period covered by this study (Table 1). That was 8.3% of total BX contract volume and 0.1% of total consolidated volume over the period. The average daily number of contracts traded on PRISM increased from 9,045 contracts per day in January 2016 to 9,070 contracts per day in June 2016. The percent of BX volume traded in PRISM auctions increased from 6.4% in January 2016 to 7.2% in June 2016. The percent of consolidated volume traded in PRISM was flat at about 10 basis points.

The period analyzed for this report coincided with a decline in volatility, an important driver of options trading volume. The VIX declined from an average of 23.7 during January 2016 to 17.8 during June 2016. During the period consolidated options volume increased 0.8%. BX volume increased by 3.0% and PRISM volume increased by 16.1%.

Table 1 : Equity option volume, January – June 2015

Volume (in millions)	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total	Period % change
PRISM volume	0.17	0.24	0.22	0.37	0.18	0.20	1.39	16.1%
BX volume	2.7	2.7	2.6	3.0	2.9	2.8	16.7	3.0%
Consolidated volume	364.7	331.9	347.1	331.8	311.2	367.6	2,054.2	0.8%
% PRISM-to-BX volume	6.4%	9.0%	8.3%	12.1%	6.2%	7.2%	8.3%	
% PRISM-to-Consolidated volume	0.0%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	
VIX	23.7	22.5	15.8	14.3	14.9	17.8		-24.9%
Average daily volume (in thousands)	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Jun-Jan	Period % change
PRISM average daily volume	9.0	12.2	10.3	17.4	8.6	9.1	11.2	0.3%
BX average daily volume	141.6	135.2	124.2	144.7	139.3	126.0	135.0	-11.0%
Consolidated average daily volume	19,193.3	16,595.9	16,527.1	15,802.0	14,818.0	16,707.2	16,566.4	-13.0%
Number of days	19	20	21	21	21	22	124	

Price Improvement¹

Between January and June 2016, 60.5% of PRISM auctions executed at a price that was better than the national best bid or offer (NBBO) at the time the auction began (Table 2). The equal-weighted average amount of price improvement per contract for PRISM auctions was 3.5%. The monthly average amount of price improvement ranged from 1.9% and 5.2% between January and June 2016.

The total amount of price improvement provided to customers was \$28,001. The monthly total amount of price improvement declined as volume in PRISM auctions declined.

Table 2 : Price improvement provided by PRISM auctions

Auctions	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
Price improvement	35.5%	57.3%	72.7%	68.1%	67.4%	51.1%	60.5%
No price improvement	64.3%	41.7%	26.5%	31.6%	32.2%	48.5%	39.0%
Total	7,495	10,639	10,019	14,598	11,575	9,846	64,172
Percent of contracts receiving price improvement	16.9%	33.9%	41.8%	33.4%	46.9%	36.8%	35.0%
Percent of contracts not receiving price improvement	82.6%	61.2%	54.0%	65.4%	52.1%	61.8%	62.7%
Total number of contracts	171,858	243,001	217,008	366,361	180,967	199,541	1,378,736
Average price improvement	2.4%	2.2%	4.2%	4.3%	5.2%	1.9%	3.5%
Total price improvement	\$4,633	\$4,098	\$4,863	\$6,624	\$4,646	\$3,136	\$28,001

Appendix tables

Appendix 1 presents detailed price improvement statistics for the volume transacted through PRISM for January to June 2016. Tables below summarize some of the information evident in the appendix tables.

Customer orders

Public customer agency orders initiated 99.9% of PRISM auctions and 99.7% of contracts executed by those auctions between January and June 2016 (Table 3). The share of customer orders in PRISM auctions was stable over the period. The share of orders receiving price improvement was 60.5% for customer orders and 33.9% for non-customer orders. The equal-

¹ Price improvement for a buy order is the national best offer at the time the auction began minus the execution price. Price improvement for a sell order is the execution price minus the national best bid at the time the auction began. An auction may result in multiple executions at different prices with some contracts receiving more price improvement than others. The total price improvement for an auction is divided by the number of contracts in the auction to get the per-contract price improvement for the auction. Percent price improvement for an auction is calculated as the per-contract price improvement for the auction divided by the NBBO midpoint at the time the auction began. Percent price improvement per auction is then averaged across time without weights. In 0.7% of auctions no NBBO was available at the time the auction began. These cases were not included in the calculations (Tables 2-16) because the amount of price improvement is unknown.

weighted average price improvement was 3.5% for customer orders and 4.0% for non-customer orders.

Table 3 : Customers versus non-customers PRISM auctions

Auctions	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
Customers auctions	99.8%	99.9%	99.9%	99.9%	100.0%	100.0%	99.9%
Non customer auctions	0.2%	0.1%	0.1%	0.1%	0.0%	0.0%	0.1%
Total auctions	7,495	10,639	10,019	14,598	11,575	9,846	64,172
Customer traded contracts	99.2%	99.4%	99.6%	99.8%	99.9%	100.0%	99.7%
Non-customer traded contracts	0.8%	0.6%	0.4%	0.2%	0.1%	0.0%	0.3%
Total number of contracts	171,858	243,001	217,008	366,361	180,967	199,541	1,378,736
Percent of customer auctions receiving price improvement	35.6%	57.3%	72.8%	68.1%	67.5%	51.1%	60.5%
Percent of non-customer auctions receiving price improvement	0.0%	20.0%	37.5%	72.2%	50.0%	0.0%	33.9%
Percent of customer traded contracts receiving price improvement	17.0%	34.1%	41.8%	33.3%	46.9%	36.8%	35.1%
Percent of non-customer traded contracts receiving price improvement	0.0%	7.5%	24.6%	57.1%	40.0%	0.0%	18.6%
Percent price improvement received by customer auctions	2.4%	2.2%	4.2%	4.3%	5.2%	1.9%	3.5%
Percent price improvement received by non-customer auctions	0.0%	8.0%	1.1%	7.7%	1.9%	0.0%	4.0%

Order size

87.8% of PRISM auctions between January and June 2016 were for orders for less than 50 contracts (Table 4). The percent of auctions less than 50 contracts was stable over the period. Auctions for orders of less than 50 contracts traded 30.0% of contract volume traded in PRISM. Auctions of 50 contracts or more made up 12.2% of all PRISM auctions and traded 70.0% of contracts traded in PRISM.

64.7% of auctions for less than 50 contracts received price improvement. 30.5% of auctions for 50 contracts or more received price improvement. 56.5% of contracts in auctions for less than 50 contracts received price improvement. 25.8% of contracts in auctions of for 50 contracts or more received price improvement. The equal-weighted average price improvement was 3.7% for auctions of less than 50 contracts and 1.9% for auctions of 50 contracts or more.

Table 4 : PRISM auctions by size

Auctions	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
Auctions order size < 50	86.9%	87.2%	87.7%	84.8%	91.8%	89.3%	87.8%
Auctions order size >= 50	13.1%	12.8%	12.3%	15.2%	8.2%	10.7%	12.2%
Total auctions	7,495	10,639	10,019	14,598	11,575	9,846	64,172
Traded contracts in auctions with order size < 50	26.6%	29.0%	30.2%	23.7%	40.7%	36.3%	30.0%
Traded contracts in auctions with order size >= 50	73.4%	71.0%	69.8%	76.3%	59.3%	63.7%	70.0%
Total number of contracts	171,858	243,001	217,008	366,361	180,967	199,541	1,378,736
Percent of auctions with order size < 50 receiving price improvement	38.9%	60.9%	78.1%	75.4%	69.7%	53.0%	64.7%
Percent of auctions with order size >= 50 receiving price improvement	13.1%	32.4%	34.6%	27.1%	42.7%	35.7%	30.5%
Percent of traded contracts in auctions with order size < 50 receiving price improvement	33.4%	51.7%	71.4%	68.0%	60.0%	45.2%	56.5%
Percent of traded contracts in auctions with order size >= 50 receiving price improvement	11.0%	26.6%	29.0%	22.7%	38.0%	32.0%	25.8%
Percent price improvement received by auctions with order size < 50	2.6%	2.4%	4.5%	4.7%	5.3%	2.0%	3.7%
Percent price improvement received by auctions with order size >= 50	1.2%	1.0%	2.3%	2.0%	3.4%	1.4%	1.9%

BX quote

29.6% of PRISM auction began when BX best bid or offer was at the NBBO² (Table 5). 74.5% of auctions that began when the BX BBO was at the NBBO received price improvement. 54.6% of auctions that began when the BX BBO was not at the NBBO received price improvement. Average price improvement was 4.4% when BX BBO was at the NBBO and 3.1% when BX BBO was not at the NBBO.

Table 5 : PRISM auctions by BX quote situation

Auctions	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
BX BBO = NBBO	64.8%	21.1%	26.4%	27.2%	27.3%	21.3%	29.6%
BX BBO ≠ NBBO	35.2%	78.9%	73.6%	72.8%	72.7%	78.7%	70.4%
Total auctions	7,495	10,639	10,019	14,598	11,575	9,846	64,172
Traded contracts when BX BBO = NBBO	61.5%	13.1%	15.0%	14.2%	19.7%	13.3%	20.6%
Traded contracts when BX BBO ≠ NBBO	38.5%	86.9%	85.0%	85.8%	80.3%	86.7%	79.4%
Total number of contracts	171,858	243,001	217,008	366,361	180,967	199,541	1,378,736
Percent of auctions with BX BBO = NBBO receiving price improvement	40.3%	83.2%	90.2%	88.3%	87.7%	78.6%	74.5%
Percent of auctions with BX BBO ≠ NBBO receiving price improvement	26.8%	50.3%	66.5%	60.6%	59.9%	43.6%	54.6%
Percent of traded contracts when BX BBO = NBBO receiving price improvement	22.1%	64.1%	70.7%	64.1%	73.0%	72.8%	51.2%
Percent of traded contracts when BX BBO ≠ NBBO receiving price improvement	8.7%	29.3%	36.7%	28.3%	40.5%	31.3%	30.8%
Percent price improvement received auctions when BX BBO = NBBO	3.0%	3.7%	5.0%	5.3%	6.4%	3.0%	4.4%
Percent price improvement received auctions when BX BBO ≠ NBBO	1.3%	1.8%	3.9%	3.9%	4.7%	1.6%	3.1%

NBBO spread width

The median quoted spread when a PRISM auction began was \$0.10 or 5.4%. The distribution of auctions and contracts traded by spread were similar (Tables 6 and 7). Auctions that began when spreads were wider were more likely to receive price improvement (Tables 8 and 9). Auctions that began when spreads were wider had higher average price improvement per contract (Table 10).

Table 6 : Distribution of PRISM auctions, by spread width when auction began

Quoted spread	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
0.01	24.9%	15.4%	9.6%	14.7%	13.8%	24.4%	16.5%
0.02	0.0%	10.8%	8.4%	7.9%	7.7%	7.2%	7.4%
0.03	0.0%	8.5%	5.8%	5.9%	6.0%	6.2%	5.7%
0.04	0.0%	5.2%	4.5%	4.7%	4.6%	5.6%	4.3%
0.05	0.0%	7.7%	9.8%	11.0%	9.9%	8.3%	8.4%
>.05,<=.10	27.8%	15.5%	17.7%	18.2%	18.3%	17.7%	18.7%
>.10,<=.20	18.6%	13.9%	17.1%	15.0%	17.9%	14.6%	16.0%
>.20,<=.30	7.4%	7.2%	8.9%	7.5%	7.5%	6.1%	7.4%
>.30,<=.40	6.6%	4.5%	5.5%	4.3%	4.4%	2.8%	4.6%
>.40,<=.50	2.8%	3.2%	3.8%	2.9%	2.3%	1.8%	2.8%
>.50	11.8%	8.1%	8.9%	7.9%	7.4%	5.3%	8.1%

² Defined as when BX best offer was equal to national best offer for a buy initiating order, and BX best bid was equal to national best bid for a sell initiating order.

Table 7 : Distribution of contracts traded in PRISM auctions, by spread width when auction began

Quoted spread	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
0.01	47.7%	18.2%	20.5%	32.8%	21.5%	27.9%	28.0%
0.02	0.0%	18.5%	16.4%	20.1%	12.3%	10.5%	14.3%
0.03	0.0%	17.9%	13.5%	10.4%	10.3%	11.0%	11.0%
0.04	0.0%	9.7%	7.3%	5.3%	6.6%	7.7%	6.2%
0.05	0.0%	7.6%	8.7%	7.4%	8.2%	8.5%	7.0%
>.05,<=.10	31.5%	11.1%	13.4%	10.1%	17.8%	15.7%	15.3%
>.10,<=.20	9.5%	7.5%	8.9%	6.4%	12.5%	11.1%	8.9%
>.20,<=.30	2.9%	3.2%	4.3%	2.7%	4.8%	3.4%	3.4%
>.30,<=.40	2.6%	2.1%	2.2%	1.4%	2.4%	1.1%	1.9%
>.40,<=.50	1.0%	1.1%	1.4%	1.0%	1.0%	0.8%	1.1%
>.50	4.8%	3.2%	3.3%	2.3%	2.7%	2.2%	3.0%

Table 8 : Percent of auctions receiving price improvement, by spread width when auction began

Quoted spread	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
0.01	0.0%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%
0.02	0.0%	0.7%	3.5%	2.7%	2.0%	0.7%	1.7%
0.03	0.0%	1.9%	2.6%	2.7%	2.3%	1.7%	2.0%
0.04	0.0%	2.4%	2.7%	3.0%	2.7%	2.5%	2.4%
0.05	0.0%	4.8%	7.0%	8.1%	7.5%	5.1%	5.8%
>.05,<=.10	4.1%	12.8%	15.1%	15.6%	15.6%	13.3%	13.3%
>.10,<=.20	9.2%	12.5%	15.6%	14.1%	16.6%	13.1%	13.8%
>.20,<=.30	4.8%	6.9%	8.5%	7.2%	7.1%	5.6%	6.8%
>.30,<=.40	4.8%	4.4%	5.3%	4.1%	4.2%	2.5%	4.2%
>.40,<=.50	2.4%	3.0%	3.7%	2.8%	2.2%	1.6%	2.6%
>.50	10.3%	7.8%	8.6%	7.7%	7.2%	5.0%	7.7%

Table 9 : Percent of contracts receiving price improvement, by spread width when auction began

Quoted spread	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
0.01	0.0%	0.1%	0.3%	0.3%	0.1%	0.2%	0.2%
0.02	0.0%	0.9%	3.7%	3.9%	2.1%	0.7%	2.2%
0.03	0.0%	2.9%	3.1%	2.9%	2.5%	2.1%	2.4%
0.04	0.0%	3.5%	2.5%	2.1%	2.8%	2.7%	2.3%
0.05	0.0%	3.5%	4.3%	4.2%	5.2%	4.0%	3.7%
>.05,<=.10	4.0%	7.6%	9.6%	7.2%	13.1%	10.7%	8.5%
>.10,<=.20	4.5%	6.5%	7.6%	5.9%	11.1%	9.5%	7.3%
>.20,<=.30	1.8%	2.8%	3.9%	2.5%	4.2%	3.2%	3.0%
>.30,<=.40	2.0%	2.0%	2.1%	1.3%	2.1%	1.0%	1.7%
>.40,<=.50	0.7%	1.0%	1.4%	0.9%	1.0%	0.8%	1.0%
>.50	4.0%	3.1%	3.1%	2.2%	2.6%	2.1%	2.8%

Table 10 : Average price improvement for PRISM auctions, by spread width when auction began

Quoted spread	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
0.01	0.0%	0.1%	0.1%	0.1%	0.0%	0.0%	0.0%
0.02	0.0%	0.3%	3.0%	2.6%	2.4%	0.2%	1.7%
0.03	0.0%	0.6%	2.0%	1.9%	1.8%	0.8%	1.4%
0.04	0.0%	1.5%	3.1%	3.0%	2.5%	1.3%	2.3%
0.05	0.0%	2.0%	3.0%	5.8%	9.3%	0.9%	4.7%
>.05,<=.10	1.7%	1.8%	3.5%	4.0%	5.3%	1.9%	3.1%
>.10,<=.20	3.3%	2.9%	5.6%	5.9%	6.9%	3.5%	4.9%
>.20,<=.30	3.6%	4.5%	6.5%	6.2%	6.3%	4.4%	5.5%
>.30,<=.40	4.5%	4.7%	6.0%	6.5%	6.5%	5.1%	5.7%
>.40,<=.50	3.9%	5.4%	7.1%	6.6%	8.4%	6.8%	6.4%
>.50	5.2%	6.1%	7.1%	8.0%	9.1%	6.4%	7.1%

Number of unique participants

The mean number of unique participants in PRISM auctions was 4.8 and median was 4.0. The distribution of auctions and contracts traded by number of unique participants were similar, with a single participant in about 19% of auctions and 26% of volume (Tables 11 and 12). The probability that an auction provided price improvement does not vary systematically with the number of participants (Tables 13 and 14). Auctions that had fewer participants had higher average price improvement per contract (Table 15).

Table 11 : Distribution of PRISM auctions, by number of participants

PRISM auctions number of participants	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
1	7.6%	11.9%	19.2%	23.5%	23.9%	19.3%	18.5%
2	5.6%	5.3%	5.7%	6.0%	7.7%	6.6%	6.2%
3	10.5%	9.2%	8.3%	7.8%	7.1%	6.3%	8.1%
4	23.5%	21.9%	21.1%	21.9%	19.7%	22.3%	21.6%
5	5.2%	6.7%	6.3%	6.9%	3.8%	3.0%	5.4%
6	17.6%	14.4%	12.2%	11.6%	14.4%	16.5%	14.1%
7	1.7%	2.1%	1.7%	1.5%	1.4%	2.0%	1.7%
8	19.3%	15.1%	14.0%	11.3%	12.4%	14.4%	14.0%
9	1.9%	2.6%	1.8%	1.7%	1.7%	1.7%	1.9%
10	5.1%	7.5%	7.9%	6.2%	6.7%	6.1%	6.7%
>10	2.0%	3.4%	2.0%	1.6%	1.2%	1.7%	2.0%

Table 12 : Distribution of contracts traded in PRISM auctions, by number of participants

PRISM auctions number of participants	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
1	18.6%	18.8%	23.5%	39.7%	21.1%	23.7%	26.1%
2	3.7%	2.9%	4.5%	2.6%	3.0%	3.0%	3.2%
3	5.3%	4.7%	4.2%	3.6%	3.5%	2.9%	4.0%
4	24.9%	23.6%	25.5%	22.9%	24.1%	25.2%	24.2%
5	6.0%	3.7%	4.5%	3.0%	2.5%	1.5%	3.4%
6	14.8%	14.9%	13.3%	10.3%	18.0%	16.9%	14.1%
7	2.5%	3.4%	3.0%	2.2%	2.4%	2.8%	2.7%
8	12.3%	12.1%	9.6%	6.9%	11.0%	11.0%	10.0%
9	5.3%	5.5%	3.8%	3.4%	4.1%	3.2%	4.1%
10	3.2%	5.2%	5.2%	3.6%	6.3%	5.7%	4.7%
>10	3.4%	5.2%	3.0%	1.9%	4.2%	4.1%	3.5%

Table 13 : Percent of PRISM auctions receiving price improvement, by number of participants

PRISM auctions number of participants	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
1	0.2%	1.2%	12.4%	11.5%	13.9%	0.4%	7.4%
2	1.8%	2.4%	3.3%	3.5%	4.5%	1.8%	3.0%
3	4.9%	7.1%	7.4%	6.8%	5.8%	4.8%	6.2%
4	8.7%	12.9%	14.8%	14.8%	11.6%	10.4%	12.5%
5	2.7%	6.0%	5.7%	6.1%	2.9%	2.0%	4.4%
6	5.9%	8.3%	8.6%	8.0%	10.2%	11.9%	8.9%
7	0.3%	0.3%	0.4%	0.5%	0.3%	0.5%	0.4%
8	8.1%	11.3%	11.9%	9.8%	11.0%	12.7%	10.8%
9	0.3%	0.6%	0.6%	0.7%	0.5%	0.5%	0.6%
10	2.5%	6.3%	6.9%	5.6%	6.1%	5.4%	5.6%
>10	0.2%	0.9%	0.9%	0.8%	0.6%	0.7%	0.7%

Table 14 : Percent of contracts traded receiving price improvement, by number of participants

PRISM auctions number of participants	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
1	0.4%	1.6%	7.9%	8.3%	8.1%	0.4%	4.9%
2	1.1%	1.3%	2.2%	1.4%	1.0%	0.4%	1.3%
3	2.1%	3.6%	3.5%	3.0%	2.3%	1.9%	2.8%
4	3.5%	6.6%	7.5%	5.5%	7.2%	6.9%	6.2%
5	0.5%	2.1%	1.9%	1.4%	1.1%	0.5%	1.3%
6	3.5%	5.8%	6.6%	4.7%	10.7%	10.8%	6.7%
7	0.2%	0.6%	0.7%	0.4%	0.4%	0.8%	0.5%
8	3.7%	6.8%	5.9%	4.6%	8.9%	8.6%	6.2%
9	0.7%	0.8%	0.8%	0.8%	0.9%	0.7%	0.8%
10	1.0%	3.3%	3.1%	2.4%	4.5%	4.1%	3.0%
>10	0.2%	1.4%	1.5%	1.0%	1.8%	1.7%	1.3%

Table 15 : Average percent price improvement, by number of participants

PRISM auctions number of participants	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
1	0.6%	0.5%	7.3%	7.8%	11.0%	0.1%	6.1%
2	2.6%	1.5%	3.1%	3.0%	4.2%	1.1%	2.7%
3	3.2%	3.2%	5.4%	3.7%	5.1%	2.4%	3.9%
4	2.0%	2.3%	3.2%	3.4%	2.9%	1.6%	2.6%
5	2.6%	3.3%	2.7%	3.2%	3.5%	4.5%	3.2%
6	2.2%	1.9%	3.2%	3.1%	2.8%	2.7%	2.7%
7	0.3%	0.2%	1.6%	3.2%	0.7%	0.3%	1.1%
8	3.4%	2.8%	3.7%	3.0%	3.6%	3.2%	3.3%
9	1.2%	0.4%	1.3%	2.1%	0.9%	2.3%	1.3%
10	3.5%	4.2%	4.5%	3.4%	3.7%	3.2%	3.8%
>10	0.9%	0.4%	1.8%	2.2%	2.7%	2.6%	1.6%

Auctions terminated early

Between January and June 2016 one auction terminated early because the PBBO crossed the PRISM order stop price (Table 16). No auctions terminated early because of halts. The number of auctions that terminated early was less than 1/100th of 1% of all PRISM auctions over the period. The auctions that terminated early were less than 1/100th of 1% of contracts traded in PRISM auctions.

Table 16 : Early terminated PRISM auctions

	Jan-16	Feb-16	Mar-16	Apr-16	May-16	Jun-16	Total
Early terminated auctions	0	1	0	0	0	0	1
Percent early terminated auctions	0.00%	0.01%	0.00%	0.00%	0.00%	0.00%	0.00%
Traded contracts in early terminated auctions	0	5	0	0	0	0	5
Percent of traded contracts in early terminated auctions	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Percent of early terminated auctions receiving price improvement	0.0%	100.0%	0.0%	0.0%	0.0%	0.0%	100.0%
Percent of traded contracts in early terminated auctions receiving price improvement	0.0%	100.0%	0.0%	0.0%	0.0%	0.0%	100.0%
Percent price improvement received by early terminated auctions	0.0%	0.1%	0.0%	0.0%	0.0%	0.0%	0.1%

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for January 2016.

Customer

Month Jan 2016

Order size greater than or equal to 50

Quoting at NBBO

		Improvement													Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts	
Spread	0.01	41,837	0	0	0	0	0	0	0	0	0	0	0	41,837	3	62	64	
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	>.05,<=.10	26,029	0	0	0	0	3,004	0	0	0	0	0	0	29,033	5	54	56	
	>.10,<=.20	3,163	0	0	0	0	2,902	0	0	0	0	0	0	6,065	5	55	53	
	>.20,<=.30	337	0	0	0	0	986	100	0	0	0	0	0	1,423	6	46	47	
	>.30,<=.40	252	0	0	0	0	800	500	0	0	0	0	0	1,552	6	55	56	
	>.40,<=.50	80	0	0	0	0	140	100	0	0	0	0	0	320	5	50	50	
	>.50	587	0	0	0	0	402	175	120	181	190	649	2,304	6	46	47		
Total Contracts Traded														82,534				

Customer

Month Jan 2016

Order size greater than or equal to 50

Not Quoting at NBBO

		Improvement													Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts	
Spread	0.01	34,926	0	0	0	0	0	0	0	0	0	0	0	34,926	4	57	56	
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	>.05,<=.10	11,846	0	0	0	0	958	0	0	0	0	0	0	12,804	5	53	53	
	>.10,<=.20	1,485	0	0	0	0	688	0	0	0	0	0	0	2,173	4	51	50	
	>.20,<=.30	350	0	0	0	0	128	0	0	0	0	0	0	478	5	50	50	
	>.30,<=.40	200	0	0	0	0	100	0	0	0	0	0	0	300	6	45	45	
	>.40,<=.50	165	0	0	0	0	0	0	0	0	0	0	0	165	3	75	75	
	>.50	76	0	0	0	0	0	50	0	0	0	0	0	126	5	41	41	
Total Contracts Traded														50,972				

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for January 2016.

Customer
 Month Jan 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	10,152	0	0	0	0	0	0	0	0	0	0	0	10,152	5	58	51
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	7,133	0	0	0	0	1,450	0	0	0	0	0	0	8,583	5	62	52
	>.10,<=.20	2,520	0	0	0	0	3,155	72	0	0	0	0	0	5,747	5	66	53
	>.20,<=.30	633	0	0	0	0	1,280	156	0	0	0	0	0	2,069	5	66	55
	>.30,<=.40	289	0	0	0	0	947	430	70	0	0	0	0	1,736	5	67	54
	>.40,<=.50	64	0	0	0	0	401	216	98	0	0	0	0	779	5	68	58
	>.50	258	0	0	0	0	654	773	684	416	237	459	0	3,481	5	67	54
Total Contracts Traded														32,547			

Customer
 Month Jan 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	4,739	0	0	0	0	0	0	0	0	0	0	0	4,739	5	63	59
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	4,097	0	0	0	0	425	0	0	0	0	0	0	4,522	4	66	56
	>.10,<=.20	1,883	0	0	0	0	963	4	0	0	0	0	0	2,850	4	72	59
	>.20,<=.30	550	0	0	0	0	421	5	0	0	0	0	0	976	4	75	66
	>.30,<=.40	387	0	0	0	0	477	69	0	0	0	0	0	933	4	71	61
	>.40,<=.50	166	0	0	0	0	121	119	5	0	0	0	0	411	5	69	65
	>.50	478	0	0	0	0	504	329	160	45	18	80	0	1,614	4	75	64
Total Contracts Traded														16,045			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for January 2016.

Non-Customer

Month Jan 2016

Order size greater than or equal to 50

Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	632	0	0	0	0	0	0	0	0	0	0	0	632	5	46	48
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	285	0	0	0	0	0	0	0	0	0	0	0	285	5	41	42
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded													917				

Non-Customer

Month Jan 2016

Order size greater than or equal to 50

Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	259	0	0	0	0	0	0	0	0	0	0	0	259	4	50	50
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	102	0	0	0	0	0	0	0	0	0	0	0	102	8	40	40
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded													361				

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for January 2016.

Non-Customer
 Month Jan 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	36	0	0	0	0	0	0	0	0	0	0	0	36	1	100	100
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	1	0	0	0	0	0	0	0	0	0	0	0	1	4	100	100
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														37			

Non-Customer
 Month Jan 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	1	0	0	0	0	0	0	0	0	0	0	0	1	3	100	100
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	2	0	0	0	0	0	0	0	0	0	0	0	2	6	50	50
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	5	0	0	0	0	0	0	0	0	0	0	0	5	1	100	100
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														8			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for February 2016.

Customer
 Month Feb 2016
 Order size greater than or equal to 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	2,064	0	0	0	0	0	0	0	0	0	0	0	2,064	4	60	59
	0.02	2,021	246	0	0	0	0	0	0	0	0	0	0	2,267	5	60	62
	0.03	1,718	190	0	0	0	0	0	0	0	0	0	0	1,908	7	50	50
	0.04	607	330	0	0	0	0	0	0	0	0	0	0	937	5	54	56
	0.05	568	397	50	0	0	0	0	0	0	0	0	0	1,015	10	41	41
	>.05,<=.10	886	768	452	250	301	220	0	0	0	0	0	0	2,877	6	52	52
	>.10,<=.20	91	385	106	485	496	239	263	0	0	0	0	0	2,065	7	46	45
	>.20,<=.30	0	189	115	0	206	114	304	150	50	0	0	0	1,128	8	42	43
	>.30,<=.40	0	151	56	50	207	50	130	379	0	0	0	0	1,023	7	44	44
	>.40,<=.50	0	0	0	0	170	50	0	100	0	50	0	0	370	7	50	50
	>.50	0	342	8	0	50	0	0	544	310	6	80	221	1,561	5	56	56
Total Contracts Traded														17,215			

Customer
 Month Feb 2016
 Order size greater than or equal to 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	26,281	58	0	0	0	0	0	0	0	0	0	0	26,339	3	66	65
	0.02	31,936	1,511	0	0	0	0	0	0	0	0	0	0	33,447	6	55	54
	0.03	29,192	4,417	291	0	0	0	0	0	0	0	0	0	33,900	4	55	57
	0.04	13,398	4,863	463	0	0	0	0	0	0	0	0	0	18,724	6	47	48
	0.05	6,337	3,853	561	100	0	0	0	0	0	0	0	0	10,851	6	51	51
	>.05,<=.10	5,523	3,527	1,801	1,395	424	181	145	0	0	0	0	0	12,996	5	51	51
	>.10,<=.20	1,454	1,587	1,261	767	296	625	1,145	0	0	0	0	0	7,135	7	52	51
	>.20,<=.30	751	267	375	0	60	75	490	50	0	0	0	0	2,068	4	58	60
	>.30,<=.40	60	147	0	86	29	50	510	260	0	0	0	0	1,142	7	55	55
	>.40,<=.50	50	50	0	80	0	0	225	100	0	0	0	0	505	7	57	57
	>.50	111	100	0	44	0	0	50	325	294	100	74	40	1,138	3	79	78
Total Contracts Traded														148,245			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for February 2016.

Customer
 Month Feb 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	1,080	10	0	0	0	0	0	0	0	0	0	0	1,090	4	61	61
	0.02	719	64	0	0	0	0	0	0	0	0	0	0	783	6	59	55
	0.03	271	116	0	0	0	0	0	0	0	0	0	0	387	6	56	50
	0.04	134	154	0	0	0	0	0	0	0	0	0	0	288	7	59	52
	0.05	372	604	143	19	21	0	0	0	0	0	0	0	1,159	6	55	48
	>.05,<=.10	211	727	485	303	108	84	76	0	0	0	0	0	1,994	6	62	50
	>.10,<=.20	79	198	298	289	165	418	477	45	0	0	0	0	1,969	6	67	56
	>.20,<=.30	11	21	49	35	136	151	495	220	40	0	0	0	1,158	5	63	56
	>.30,<=.40	0	8	10	57	59	55	285	414	13	0	0	0	901	6	68	57
	>.40,<=.50	0	2	0	6	4	17	168	404	86	26	0	0	713	5	69	59
	>.50	9	0	0	1	8	21	244	666	439	228	173	350	2,139	5	71	55
Total Contracts Traded														12,581			

Customer
 Month Feb 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	12,502	108	0	5	0	0	0	0	0	0	0	0	12,615	4	64	59
	0.02	7,190	359	0	0	0	0	0	0	0	0	0	0	7,549	6	52	49
	0.03	4,009	1,476	70	0	0	0	0	0	0	0	0	0	5,555	6	55	50
	0.04	1,710	1,364	72	0	0	0	0	0	0	0	0	0	3,146	7	56	50
	0.05	1,946	1,552	515	236	40	0	0	0	0	0	0	0	4,289	5	62	55
	>.05,<=.10	1,944	3,177	1,680	862	366	156	49	0	0	0	0	0	8,234	5	63	52
	>.10,<=.20	847	1,407	811	836	998	603	747	69	0	0	0	0	6,318	5	66	56
	>.20,<=.30	186	232	291	450	254	373	979	372	30	0	0	0	3,167	6	68	55
	>.30,<=.40	125	167	66	121	123	30	656	465	73	30	0	0	1,856	5	71	61
	>.40,<=.50	240	75	12	11	20	84	215	279	73	0	0	0	1,009	5	74	64
	>.50	166	155	103	13	38	98	272	730	407	166	100	144	2,392	5	67	56
Total Contracts Traded														56,130			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for February 2016.

Non-Customer

Month Feb 2016

Order size greater than or equal to 50

Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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	40	40	1	40	40
Total Contracts Traded														40			

Non-Customer

Month Feb 2016

Order size greater than or equal to 50

Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	1,213	0	0	0	0	0	0	0	0	0	0	0	1,213	1	88	88
	0.02	70	0	0	0	0	0	0	0	0	0	0	0	70	6	40	40
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														1,283			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for February 2016.

Non-Customer
 Month Feb 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	9	0	0	0	0	0	0	0	0	0	0	0	9	7	44	44
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														9			

Non-Customer
 Month Feb 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	20	0	0	0	0	0	0	0	0	0	0	0	20	6	40	40
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	4	0	0	0	0	0	0	0	0	0	0	0	4	11	50	50
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	2	0	0	0	0	0	0	0	0	0	0	2	10	50	50
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														26			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for March 2016.

Customer

Month Mar 2016

Order size greater than or equal to 50

Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	2,750	50	0	0	0	0	0	0	0	0	0	0	2,800	5	71	74
	0.02	1,647	458	0	0	0	0	0	0	0	0	0	0	2,105	5	50	51
	0.03	1,555	327	60	0	0	0	0	0	0	0	0	0	1,942	5	52	52
	0.04	433	0	137	0	0	0	0	0	0	0	0	0	570	4	55	55
	0.05	275	409	410	55	50	0	0	0	0	0	0	0	1,199	7	50	50
	>.05,<=.10	417	692	492	100	606	169	50	0	0	0	0	0	2,526	4	56	56
	>.10,<=.20	328	291	50	103	293	383	470	0	0	0	0	0	1,918	5	50	50
	>.20,<=.30	77	0	100	0	310	0	373	64	0	0	0	0	924	7	46	46
	>.30,<=.40	0	12	88	0	0	100	280	50	0	0	0	0	530	6	43	43
	>.40,<=.50	0	0	200	0	0	55	65	220	0	0	0	0	540	6	50	51
	>.50	0	0	0	0	0	0	151	150	160	62	0	83	606	6	60	60
Total Contracts Traded														15,660			

Customer

Month Mar 2016

Order size greater than or equal to 50

Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	35,291	601	0	0	0	0	0	0	0	0	0	0	35,892	3	67	66
	0.02	22,611	4,257	0	0	0	0	0	0	0	0	0	0	26,868	5	63	63
	0.03	19,512	2,854	550	0	0	0	0	0	0	0	0	0	22,916	6	52	52
	0.04	9,327	2,879	216	0	0	0	0	0	0	0	0	0	12,422	5	53	51
	0.05	7,471	1,615	1,221	200	0	0	0	0	0	0	0	0	10,507	6	56	54
	>.05,<=.10	6,072	3,692	1,962	994	1,438	622	130	0	0	0	0	0	14,910	5	53	52
	>.10,<=.20	1,315	1,768	1,579	833	460	520	735	50	0	0	0	0	7,260	4	55	54
	>.20,<=.30	234	384	261	110	229	0	424	439	0	0	0	0	2,081	6	58	57
	>.30,<=.40	0	0	0	110	0	0	100	290	0	0	0	0	500	4	67	67
	>.40,<=.50	0	0	0	0	100	0	50	150	0	0	0	0	300	6	50	50
	>.50	300	50	0	125	60	0	200	311	109	75	0	155	1,385	4	50	52
Total Contracts Traded														135,041			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for March 2016.

Customer
 Month Mar 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	712	0	0	0	0	0	0	0	0	0	0	0	712	3	64	63
	0.02	388	243	10	0	0	0	0	0	0	0	0	0	641	5	66	67
	0.03	200	140	81	0	0	0	0	0	0	0	0	0	421	8	58	58
	0.04	55	72	34	0	0	0	0	0	0	0	0	0	161	5	69	69
	0.05	433	694	450	160	11	16	0	0	0	0	0	0	1,764	6	60	51
	>.05,<=.10	148	662	636	387	208	654	151	0	0	0	0	0	2,846	6	65	57
	>.10,<=.20	58	183	315	173	378	455	989	209	0	0	0	0	2,760	5	68	56
	>.20,<=.30	1	86	121	198	160	166	834	600	5	0	0	0	2,171	5	68	60
	>.30,<=.40	12	6	63	56	60	22	428	624	137	1	0	0	1,409	6	69	59
	>.40,<=.50	1	7	0	36	24	30	202	462	190	64	0	0	1,016	5	66	58
	>.50	32	58	4	6	19	15	259	686	381	330	247	364	2,401	4	70	60
Total Contracts Traded														16,302			

Customer
 Month Mar 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	5,991	26	0	0	0	0	0	0	0	0	0	0	6,017	4	60	53
	0.02	3,182	3,061	9	0	0	0	0	0	0	0	0	0	6,252	5	60	58
	0.03	1,440	1,618	264	3	0	0	0	0	0	0	0	0	3,325	7	58	52
	0.04	761	1,083	439	73	0	0	0	0	0	0	0	0	2,356	6	61	55
	0.05	1,773	1,966	1,035	251	182	0	0	0	0	0	0	0	5,207	5	64	57
	>.05,<=.10	1,869	2,496	1,769	1,057	544	746	227	0	0	0	0	0	8,708	5	66	58
	>.10,<=.20	1,085	1,012	904	833	806	902	1,629	161	0	0	0	0	7,332	4	69	62
	>.20,<=.30	430	340	348	247	285	322	1,175	891	24	0	0	0	4,062	5	70	60
	>.30,<=.40	185	229	86	195	247	85	484	711	89	0	0	0	2,311	4	70	61
	>.40,<=.50	70	164	10	28	21	44	214	526	123	52	0	0	1,252	4	68	62
	>.50	146	122	82	29	28	23	291	588	362	337	77	189	2,274	4	74	62
Total Contracts Traded														49,096			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for March 2016.

Non-Customer
 Month Mar 2016
 Order size greater than or equal to 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														0			

Non-Customer
 Month Mar 2016
 Order size greater than or equal to 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	552	0	0	0	0	0	0	0	0	0	0	0	552	3	80	80
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	130	0	0	0	0	0	0	0	0	0	0	0	130	4	50	50
	0.04	0	0	174	0	0	0	0	0	0	0	0	0	174	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														856			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for March 2016.

Non-Customer
 Month Mar 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	10	0	0	0	0	0	0	0	0	10	8	50	50
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded													10				

Non-Customer
 Month Mar 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	3	0	0	0	0	0	0	0	0	0	0	0	3	11	33	33
	0.05	0	40	0	0	0	0	0	0	0	0	0	0	40	7	40	40
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded													43				

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for April 2016.

Customer
 Month Apr 2016
 Order size greater than or equal to 50
 Quoting at NBBO

Improvement														Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts
Spread	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50						
0.01	8,910	100	0	0	0	0	0	0	0	0	0	0	9,010	3	78	77	
0.02	4,342	1,538	0	0	0	0	0	0	0	0	0	0	5,880	3	74	73	
0.03	954	369	100	0	0	0	0	0	0	0	0	0	1,423	3	65	67	
0.04	390	0	50	0	0	0	0	0	0	0	0	0	440	4	63	63	
0.05	617	199	928	420	200	0	0	0	0	0	0	0	2,364	4	73	72	
>.05,<=.10	139	646	360	305	660	822	279	0	0	0	0	0	3,211	6	57	57	
>.10,<=.20	115	540	250	330	923	567	698	50	0	0	0	0	3,473	6	53	54	
>.20,<=.30	126	50	50	61	0	100	890	212	38	0	0	0	1,527	5	52	52	
>.30,<=.40	0	0	115	50	0	171	140	100	280	0	0	0	856	5	67	67	
>.40,<=.50	0	58	0	50	0	0	90	124	0	0	0	0	322	4	60	60	
>.50	30	0	155	0	0	100	200	213	0	63	0	136	897	6	45	45	
Total Contracts Traded													29,403				

Customer
 Month Apr 2016
 Order size greater than or equal to 50
 Not Quoting at NBBO

Improvement														Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts
Spread	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50						
0.01	99,648	1,107	0	0	0	0	0	0	0	0	0	0	100,755	2.10	78.03	77.66	
0.02	52,002	9,469	0	0	0	0	0	0	0	0	0	0	61,471	4.05	65.89	65.47	
0.03	24,556	5,573	0	0	0	0	0	0	0	0	0	0	30,129	4.76	58.15	56.74	
0.04	10,273	3,013	1,017	0	110	0	0	0	0	0	0	0	14,413	3.80	57.02	59.06	
0.05	8,000	3,325	1,865	1,156	500	0	0	0	0	0	0	0	14,846	4.90	62.19	59.42	
>.05,<=.10	8,342	4,433	2,580	1,028	437	335	275	0	0	0	0	0	17,430	5.33	58.83	59.29	
>.10,<=.20	808	431	999	438	1,019	415	2,289	0	0	0	0	0	6,399	4.72	53.49	55.04	
>.20,<=.30	405	150	50	150	44	0	249	402	0	0	0	0	1,450	6.82	54.24	55.82	
>.30,<=.40	236	0	154	80	50	200	50	160	0	0	0	0	930	5.38	58.13	58.13	
>.40,<=.50	100	0	79	100	0	150	103	75	0	0	0	0	607	6.83	45.00	45.15	
>.50	80	175	0	80	100	0	178	184	236	100	0	139	1,272	5.33	52.91	51.22	
Total Contracts Traded													249,702				

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for April 2016.

Customer
 Month Apr 2016
 Order size less than 50
 Quoting at NBBO

Improvement														Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts
Spread	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50						
0.01	1,260	10	0	0	0	0	0	0	0	0	0	0	0	1,270	2.57	68.44	62.57
0.02	522	207	0	0	0	0	0	0	0	0	0	0	0	729	4.32	59.68	59.56
0.03	277	283	41	0	0	0	0	0	0	0	0	0	0	601	4.74	65.68	61.63
0.04	70	102	99	25	0	0	0	0	0	0	0	0	0	296	5.94	60.12	59.48
0.05	657	1,045	653	188	77	4	0	0	0	0	0	0	0	2,624	5.29	63.18	54.07
>.05,<=.10	406	779	961	594	490	723	276	0	0	0	0	0	0	4,229	4.81	68.10	59.15
>.10,<=.20	200	331	244	386	601	588	1,668	215	0	0	0	0	0	4,233	4.62	70.41	63.21
>.20,<=.30	0	29	105	47	100	172	900	1,207	55	0	0	0	0	2,615	5.05	71.93	62.14
>.30,<=.40	2	11	27	28	40	85	422	723	170	9	0	0	0	1,517	4.52	70.85	61.53
>.40,<=.50	1	0	45	0	40	73	140	550	252	59	0	0	0	1,160	4.40	75.67	64.69
>.50	0	75	8	7	31	6	157	722	602	397	383	759	0	3,147	4.33	75.81	63.92
Total Contracts Traded														22,421			

Customer
 Month Apr 2016
 Order size less than 50
 Not Quoting at NBBO

Improvement														Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts
Spread	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50						
0.01	10,998	47	0	0	0	0	0	0	0	0	0	0	0	11,045	3.10	69.73	65.77
0.02	3,517	2,727	6	0	0	0	0	0	0	0	0	0	0	6,250	4.14	66.40	63.56
0.03	2,064	2,211	237	1	0	0	0	0	0	0	0	0	0	4,513	5.19	62.33	57.59
0.04	1,321	1,724	731	127	20	0	0	0	0	0	0	0	0	3,923	3.95	63.48	57.34
0.05	2,770	2,255	1,579	558	151	5	0	0	0	0	0	0	0	7,318	4.67	68.27	63.98
>.05,<=.10	2,296	2,832	2,462	1,718	956	1,236	386	0	0	0	0	0	0	11,886	4.71	68.95	60.63
>.10,<=.20	1,027	1,030	747	779	950	1,327	3,098	349	0	0	0	0	0	9,307	4.10	69.41	61.59
>.20,<=.30	397	222	166	271	303	284	1,455	1,179	29	0	0	0	0	4,306	4.00	71.58	64.41
>.30,<=.40	144	179	77	52	120	72	424	688	108	10	0	0	0	1,874	4.19	73.37	67.81
>.40,<=.50	87	59	94	69	16	61	269	439	299	49	0	0	0	1,442	5.00	70.82	62.09
>.50	103	42	64	80	53	61	244	509	357	266	118	336	0	2,233	3.71	74.13	60.50
Total Contracts Traded														64,097			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for April 2016.

Non-Customer
 Month Apr 2016
 Order size greater than or equal to 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
Total Contracts Traded														0			

Non-Customer
 Month Apr 2016
 Order size greater than or equal to 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.02	117	0	0	0	0	0	0	0	0	0	0	0	117	6.00	40.00	40.17
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.04	200	90	0	0	0	0	0	0	0	0	0	0	290	5.00	70.00	70.00
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.05,<=.10	0	0	99	50	0	0	0	0	0	0	0	0	149	2.50	75.00	75.25
	>.10,<=.20	0	0	0	0	0	90	0	0	0	0	0	0	90	1.00	100.00	100.00
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
Total Contracts Traded														646			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for April 2016.

Non-Customer
 Month Apr 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.05	0	2	0	0	0	0	0	0	0	0	0	0	2	8.00	50.00	50.00
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.20,<=.30	0	0	0	0	0	0	0	2	0	0	0	0	2	0.00	0.00	0.00
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.50	0	0	0	0	0	0	0	0	11	0	0	0	11	4.00	50.00	50.00
Total Contracts Traded													15				

Non-Customer
 Month Apr 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.03	9	40	0	0	0	0	0	0	0	0	0	0	49	6.00	47.33	47.62
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.05	0	0	0	5	0	0	0	0	0	0	0	0	5	10.00	60.00	60.00
	>.05,<=.10	28	0	2	0	0	0	0	0	0	0	0	0	30	7.00	44.50	44.64
	>.10,<=.20	0	0	0	0	0	0	80	0	0	0	0	0	80	3.00	75.00	75.00
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
Total Contracts Traded													164				

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for May 2016.

Customer

Month May 2016

Order size greater than or equal to 50

Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	2,280	0	0	0	0	0	0	0	0	0	0	0	2,280	3	72	71
	0.02	916	400	0	0	0	0	0	0	0	0	0	0	1,316	3	67	67
	0.03	783	0	0	0	0	0	0	0	0	0	0	0	783	7	48	46
	0.04	587	0	50	0	0	0	0	0	0	0	0	0	637	5	46	46
	0.05	663	876	325	85	0	0	0	0	0	0	0	0	1,949	6	60	59
	>.05,<=.10	825	615	1,171	581	502	336	500	0	0	0	0	0	4,530	8	54	54
	>.10,<=.20	424	423	450	750	427	616	741	75	0	0	0	0	3,906	5	52	51
	>.20,<=.30	0	0	400	0	230	0	330	0	0	0	0	0	960	7	49	49
	>.30,<=.40	0	0	0	0	0	50	287	52	0	0	0	0	389	5	50	50
	>.40,<=.50	0	0	0	0	0	0	50	0	90	40	0	0	180	6	45	43
	>.50	93	0	0	0	0	0	142	120	50	0	100	58	563	6	44	44
Total Contracts Traded														17,493			

Customer

Month May 2016

Order size greater than or equal to 50

Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	24,667	168	0	0	0	0	0	0	0	0	0	0	24,835	3.81	59.56	56.60
	0.02	12,156	1,617	0	0	0	0	0	0	0	0	0	0	13,773	4.19	58.29	58.11
	0.03	10,311	2,127	269	0	0	0	0	0	0	0	0	0	12,707	4.24	57.87	57.73
	0.04	4,833	1,808	190	100	0	0	0	0	0	0	0	0	6,931	5.68	51.25	51.12
	0.05	2,565	1,972	917	257	0	0	0	0	0	0	0	0	5,711	4.63	55.24	54.05
	>.05,<=.10	6,302	4,363	1,634	1,179	430	815	250	0	0	0	0	0	14,973	6.15	53.55	52.75
	>.10,<=.20	1,283	1,185	508	1,105	455	464	1,231	245	0	0	0	0	6,476	6.11	53.09	51.72
	>.20,<=.30	453	50	200	60	202	315	1,333	400	0	0	0	0	3,013	5.94	54.26	54.00
	>.30,<=.40	390	100	215	70	0	0	50	352	50	0	0	0	1,227	4.00	65.18	65.30
	>.40,<=.50	0	0	0	0	0	0	60	0	50	0	0	0	110	4.00	75.00	75.00
	>.50	0	0	0	0	0	0	56	0	50	57	0	83	246	4.00	34.40	34.53
Total Contracts Traded														90,002			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for May 2016.

Customer
 Month May 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	1,364	0	0	0	0	0	0	0	0	0	0	0	1,364	2.75	65.49	64.98
	0.02	699	170	0	0	0	0	0	0	0	0	0	0	869	3.85	59.80	57.22
	0.03	368	60	0	0	0	0	0	0	0	0	0	0	428	5.38	66.75	62.53
	0.04	174	191	14	0	0	0	0	0	0	0	0	0	379	5.40	63.61	59.67
	0.05	415	548	422	345	69	0	0	0	0	0	0	0	1,799	5.43	65.98	55.28
	>.05,<=.10	210	688	603	604	586	451	348	0	0	0	0	0	3,490	5.71	64.93	55.09
	>.10,<=.20	70	284	286	525	473	564	1,491	138	0	0	0	0	3,831	5.10	68.67	59.12
	>.20,<=.30	67	15	31	67	139	84	782	576	0	0	0	0	1,761	5.38	70.01	60.57
	>.30,<=.40	39	28	25	56	32	67	314	426	133	0	0	0	1,120	5.48	69.53	60.63
	>.40,<=.50	0	16	50	43	10	1	232	321	199	13	6	0	891	4.48	71.89	63.41
	>.50	13	35	0	9	11	20	247	495	386	316	235	475	2,242	4.29	74.51	61.72
Total Contracts Traded														18,174			

Customer
 Month May 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	12,000	57	0	0	0	0	0	0	0	0	0	0	12,057	2.10	71.16	68.97
	0.02	5,044	1,264	0	0	0	0	0	0	0	0	0	0	6,308	4.10	63.22	59.77
	0.03	2,690	1,466	218	5	0	0	0	0	0	0	0	0	4,379	5.10	60.82	52.87
	0.04	1,528	1,461	338	147	0	0	0	0	0	0	0	0	3,474	6.00	61.40	52.85
	0.05	1,695	1,744	986	716	191	7	0	0	0	0	0	0	5,339	5.10	68.78	59.53
	>.05,<=.10	1,862	2,472	1,989	1,354	693	580	235	0	0	0	0	0	9,185	5.24	65.12	55.44
	>.10,<=.20	946	767	958	1,017	1,041	1,127	1,954	367	0	0	0	0	8,177	4.90	70.04	58.52
	>.20,<=.30	466	187	199	207	264	201	883	478	7	0	0	0	2,892	4.29	68.94	61.13
	>.30,<=.40	142	148	91	40	64	62	491	425	66	0	0	0	1,529	3.95	70.66	63.46
	>.40,<=.50	55	44	11	35	10	25	131	132	95	4	0	0	542	4.14	75.03	69.70
	>.50	73	27	9	29	45	65	200	375	191	195	104	196	1,509	4.24	72.32	60.27
Total Contracts Traded														55,391			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for May 2016.

Non-Customer
 Month May 2016
 Order size greater than or equal to 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
Total Contracts Traded														0			

Non-Customer
 Month May 2016
 Order size greater than or equal to 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.02	64	0	0	0	0	0	0	0	0	0	0	0	64	1.00	100.00	100.00
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
Total Contracts Traded														64			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for May 2016.

Non-Customer
 Month May 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.20,<=.30	0	0	10	0	0	0	0	0	0	0	0	10	6.00	40.00	40.00	
	>.30,<=.40	0	0	0	0	0	0	0	46	0	0	0	46	0.00	0.00	0.00	
	>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00	
	>.50	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00	
Total Contracts Traded													56				

Non-Customer
 Month May 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	20	0	0	0	0	0	0	0	0	0	0	0	20	2.00	50.00	50.00
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
	>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00	0.00	0.00
Total Contracts Traded													20				

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for June 2016.

Customer

Month Jun 2016

Order size greater than or equal to 50

Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	1,029	0	0	0	0	0	0	0	0	0	0	0	1,029	2	77	77
	0.02	383	205	0	0	0	0	0	0	0	0	0	0	588	6	44	44
	0.03	477	190	0	0	0	0	0	0	0	0	0	0	667	6	42	41
	0.04	503	250	0	0	0	0	0	0	0	0	0	0	753	7	44	44
	0.05	305	354	150	0	0	0	0	0	0	0	0	0	809	8	43	43
	>.05,<=.10	435	534	475	478	310	50	100	0	0	0	0	0	2,382	7	47	47
	>.10,<=.20	355	530	450	574	400	350	590	0	0	0	0	0	3,249	6	47	47
	>.20,<=.30	0	0	50	225	111	175	427	110	0	0	0	0	1,098	8	47	47
	>.30,<=.40	50	0	0	0	0	0	50	55	0	0	0	0	155	5	45	45
	>.40,<=.50	0	50	0	0	0	0	0	0	100	0	0	0	150	7	50	50
	>.50	0	80	0	0	0	38	50	219	324	0	100	107	918	6	52	53
Total Contracts Traded														11,798			

Customer

Month Jun 2016

Order size greater than or equal to 50

Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	33,438	251	0	0	0	0	0	0	0	0	0	0	33,689	2	67	68
	0.02	14,202	530	0	0	0	0	0	0	0	0	0	0	14,732	4	61	61
	0.03	14,193	2,175	0	0	0	0	0	0	0	0	0	0	16,368	5	54	54
	0.04	7,287	2,703	362	0	0	0	0	0	0	0	0	0	10,352	5	53	55
	0.05	6,526	2,905	963	50	100	0	0	0	0	0	0	0	10,544	5	58	57
	>.05,<=.10	7,011	4,449	3,186	1,923	794	0	150	0	0	0	0	0	17,513	7	51	50
	>.10,<=.20	1,914	1,845	1,788	1,202	805	372	1,414	0	0	0	0	0	9,340	6	49	49
	>.20,<=.30	42	690	50	100	145	113	265	400	0	0	0	0	1,805	6	48	49
	>.30,<=.40	0	0	0	0	0	0	60	104	0	0	0	0	164	7	50	50
	>.40,<=.50	50	0	100	0	50	0	0	226	0	4	0	0	430	7	42	42
	>.50	0	86	0	0	0	0	0	107	120	0	100	40	453	6	48	48
Total Contracts Traded														115,390			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for June 2016.

Customer
 Month Jun 2016
 Order size less than 50
 Quoting at NBBO

Improvement														Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts
Spread	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50						
0.01	2,122	1	0	0	0	0	0	0	0	0	0	0	0	2,123	2	75	74
0.02	456	84	0	0	0	0	0	0	0	0	0	0	0	540	4	63	60
0.03	323	61	0	0	0	0	0	0	0	0	0	0	0	384	4	68	67
0.04	201	99	0	0	0	0	0	0	0	0	0	0	0	300	6	62	58
0.05	341	477	263	121	10	1	0	0	0	0	0	0	0	1,213	6	60	52
>.05,<=.10	342	498	705	503	302	169	128	0	0	0	0	0	0	2,647	6	60	51
>.10,<=.20	69	279	494	500	551	400	819	120	0	0	0	0	0	3,232	6	61	52
>.20,<=.30	31	31	91	163	164	143	457	229	3	0	0	0	0	1,312	6	59	52
>.30,<=.40	0	11	52	6	71	57	234	250	52	0	0	0	0	733	6	65	55
>.40,<=.50	0	0	0	0	2	6	106	175	73	34	0	0	0	396	6	62	58
>.50	51	29	0	42	66	41	128	475	292	211	69	235	0	1,639	6	64	52
Total Contracts Traded														14,519			

Customer
 Month Jun 2016
 Order size less than 50
 Not Quoting at NBBO

Improvement														Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts
Spread	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50						
0.01	19,772	63	0	0	0	0	0	0	0	0	0	0	0	19,835	2	74	72
0.02	4,746	283	15	0	0	0	0	0	0	0	0	0	0	5,044	4	65	63
0.03	3,188	881	47	0	0	0	0	0	0	0	0	0	0	4,116	5	60	56
0.04	2,115	1,429	168	8	5	0	0	0	0	0	0	0	0	3,725	5	59	55
0.05	1,917	1,616	614	98	161	0	0	0	0	0	0	0	0	4,406	5	62	52
>.05,<=.10	2,640	2,580	1,601	926	562	420	96	0	0	0	0	0	0	8,825	5	63	54
>.10,<=.20	970	1,032	928	951	855	556	1,014	88	0	0	0	0	0	6,394	6	65	54
>.20,<=.30	383	144	334	164	166	330	714	316	4	0	0	0	0	2,555	5	65	56
>.30,<=.40	218	69	47	87	64	49	334	218	40	42	0	0	0	1,168	5	68	61
>.40,<=.50	83	17	31	4	11	33	176	152	58	1	0	0	0	566	5	67	62
>.50	146	1	10	89	17	64	179	286	137	89	38	104	0	1,160	5	72	61
Total Contracts Traded														57,794			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for June 2016.

Non-Customer

Month Jun 2016

Order size greater than or equal to 50

Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														0			

Non-Customer

Month Jun 2016

Order size greater than or equal to 50

Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														0			

Appendix: Detailed price improvement statistics for the volume transacted through PRISM for June 2016.

Non-Customer
 Month Jun 2016
 Order size less than 50
 Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														0			

Non-Customer
 Month Jun 2016
 Order size less than 50
 Not Quoting at NBBO

		Improvement												Total Contracts	Average Number	Average Percent of Orders	Average Percent
		0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.20	>.20,<=.30	>.30,<=.40	>.40,<=.50	>.50	Traded	of Participants	Initiator Receives	of Contracts
Spread	0.01	20	0	0	0	0	0	0	0	0	0	0	0	20	2	50	50
	0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	>.40,<=.50	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
Total Contracts Traded														20			