

Non-Customer >=50 contracts; Not At NBBO

Spread	Improvement												Total Contracts Traded	Average Number of Participant	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
	0	0.01	0.02	0.03	0.04	0.05	>.05<=.10	>.10<=.20	>.20<=.30	>.30<=.40	>.40<=.50	>.50				
0.01	795	0	0	0	0	0	0	0	0	0	0	0	795	3	62.60%	62.38%
0.02	51	0	0	0	0	0	0	0	0	0	0	0	51	3	41.18%	41.18%
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00%	0.00%
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00%	0.00%
0.05	271	0	0	0	0	0	0	0	0	0	0	0	271	3	40.59%	40.22%
>.05<=.10	0	0	20	80	0	0	0	0	0	0	0	0	100	4	80.00%	80.00%
>.10<=.20	0	0	0	60	0	40	50	0	0	0	0	0	150	4	70.00%	60.00%
>.20<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00%	0.00%
>.30<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00%	0.00%
>.40<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.00%	0.00%
>.50	0	0	0	0	0	0	350	0	0	0	0	0	350	3	91.67%	85.71%

PIM Early Termination Data (Jan 2016 - June 2016)

	Jan. 2016	Feb. 2016	Mar. 2016	Apr. 2016	May. 2016	Jun. 2016	Totals/%
Early Terminated Auctions	141	205	136	97	50	44	673
% Early Terminated Auctions	0.14%	0.25%	0.16%	0.12%	0.09%	0.07%	0.15%
Traded Contracts in Early Terminated Auctions	1,475	3,535	856	2,450	766	513	9,595
% Traded Contracts in Early Terminated Auctions	0.12%	0.23%	0.07%	0.21%	0.07%	0.05%	0.13%
% Early Terminated Auctions Receiving PIM	62.41%	58.54%	48.53%	36.08%	24.00%	34.09%	49.93%
% Traded Contracts in Early Terminated Auctions Receiving PIM	47.93%	48.97%	51.17%	17.92%	21.93%	18.91%	37.31%
Amount of PI Received by Early Terminated Auctions	\$51.71	\$61.63	\$23.20	\$30.19	\$13.24	\$5.14	\$185.11