

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Quoting at NBBO - Customer Initiator																
Month: JAN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	4,985	96	0	0	0	0	0	0	0	0	0	0	5,081	4.7	0.519	0.557
0.02	3,441	201	0	0	0	0	0	0	0	0	0	0	3,642	5.9	0.564	0.533
0.03	1,784	768	195	0	0	0	0	0	0	0	0	0	2,747	4.9	0.388	0.407
0.04	371	1,335	10	0	0	0	0	0	0	0	0	0	1,716	4.8	0.501	0.525
0.05	1,347	2,130	437	124	0	0	0	0	0	0	0	0	4,038	4.1	0.419	0.403
>.05,<=.10	412	1,635	422	284	120	56	120	0	0	0	0	0	3,049	3.3	0.401	0.341
>.10,<=.20	24	122	240	68	116	0	209	54	0	0	0	0	833	5.8	0.408	0.409
>.20,<=.30	0	100	0	0	0	160	0	0	0	0	0	0	260	1.5	0.200	0.246
>.30,<=.40	0	0	0	0	0	0	60	0	0	0	0	0	60	5.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	50	0	0	0	0	50	1.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	0	0	50	50	2.0	0.000	0.000

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - Customer Initiator																
Month: JAN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	23,067	611	0	0	0	0	0	0	0	0	0	0	23,678	2.2	0.734	0.748
0.02	14,752	987	40	0	0	0	0	0	0	0	0	0	15,779	3.2	0.609	0.618
0.03	9,748	2,307	98	0	0	0	0	0	0	0	0	0	12,153	3.5	0.498	0.482
0.04	5,792	1,519	137	0	0	0	0	0	0	0	0	0	7,448	2.7	0.521	0.547
0.05	2,994	972	147	0	0	0	0	0	0	0	0	0	4,113	2.9	0.516	0.530
>.05,<=.10	975	1,634	0	0	0	0	0	0	0	0	0	0	2,609	3.0	0.393	0.367
>.10,<=.20	50	0	45	5	0	0	0	0	0	0	0	0	100	2.0	0.700	0.700
>.20,<=.30	0	0	0	0	0	0	0	0	50	0	0	0	50	1.0	0.400	0.400
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	50	0	0	0	0	0	0	0	50	2.0	0.400	0.400

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Month: JAN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	1	0	0	0	0	0	0	0	0	0	0	1	1.0	1.000	1.000
0.02	0	1,556	2	0	0	0	0	0	0	0	0	0	1,558	1.1	0.930	0.936
0.03	0	828	439	0	0	0	0	0	0	0	0	0	1,267	1.1	0.850	0.831
0.04	0	338	494	56	0	0	0	0	0	0	0	0	888	1.1	0.834	0.796
0.05	0	359	533	270	220	36	1	0	0	0	0	0	1,419	1.2	0.723	0.692
>.05,<=.10	0	209	248	359	385	276	647	0	0	0	0	0	2,124	1.2	0.637	0.628
>.10,<=.20	0	37	49	158	191	370	2,192	222	0	0	0	0	3,219	1.1	0.557	0.570
>.20,<=.30	0	11	1	64	2	28	842	259	3	0	0	0	1,210	1.1	0.393	0.459
>.30,<=.40	0	20	0	2	0	31	209	85	10	0	0	0	357	1.2	0.446	0.538
>.40,<=.50	0	9	0	0	1	1	26	86	34	12	0	0	169	1.3	0.438	0.420
>.50	0	18	0	0	2	0	124	138	98	75	58	65	578	1.7	0.286	0.287

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Month: JAN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	14,673	314	0	0	0	0	0	0	0	0	0	0	14,987	1.6	0.815	0.769
0.02	7,374	1,606	64	0	0	0	0	0	0	0	0	0	9,044	1.6	0.756	0.657
0.03	4,200	1,571	291	0	0	0	0	0	0	0	0	0	6,062	1.7	0.701	0.586
0.04	1,316	687	354	11	1	0	0	0	0	0	0	0	2,369	1.6	0.678	0.549
0.05	1,436	645	370	88	32	24	0	0	0	0	0	0	2,595	1.4	0.728	0.626
>.05,<=.10	978	720	352	127	47	62	84	0	0	0	0	0	2,370	1.5	0.669	0.540
>.10,<=.20	58	105	53	24	31	60	263	7	0	0	0	0	601	1.1	0.687	0.559
>.20,<=.30	5	2	10	0	11	30	180	12	0	0	0	0	250	1.1	0.708	0.656
>.30,<=.40	19	0	0	0	0	2	24	14	2	0	0	0	61	1.2	0.615	0.623
>.40,<=.50	13	0	0	0	0	0	0	16	0	0	0	0	29	1.6	0.700	0.621
>.50	31	0	0	13	0	0	63	65	14	15	0	26	227	1.9	0.327	0.388

Summary of CUBE Pilot Data																
CUBE Order Sizes of Great than 50, Quoting at NBBO - Customer Initiator																
Month: FEB2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	83,090	1,153	0	0	0	0	0	0	0	0	0	0	84,243	7.3	0.483	0.484
0.02	17,636	20,648	99	0	0	0	0	0	0	0	0	0	38,383	3.5	0.717	0.678
0.03	12,067	6,402	5,453	80	0	0	0	0	0	0	0	0	24,002	3.7	0.673	0.614
0.04	3,827	2,788	4,310	364	0	0	0	0	0	0	0	0	11,289	3.2	0.701	0.675
0.05	3,198	3,645	3,773	610	301	103	0	0	0	0	0	0	11,630	3.5	0.591	0.564
>.05,<=.10	1,328	2,099	1,305	484	305	481	233	0	0	0	0	0	6,235	4.3	0.470	0.442
>.10,<=.20	97	356	513	153	389	127	954	47	0	0	0	0	2,636	3.0	0.329	0.300
>.20,<=.30	0	0	225	0	0	0	153	0	0	0	0	0	378	1.8	0.199	0.161
>.30,<=.40	0	0	0	0	0	0	213	0	0	0	0	0	213	1.3	0.164	0.146
>.40,<=.50	0	0	0	83	0	0	34	186	47	0	0	0	350	7.0	0.267	0.286
>.50	0	0	0	0	140	0	50	0	0	0	0	0	190	2.0	0.200	0.105

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Month: FEB2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	11,387	128	0	0	0	0	0	0	0	0	0	0	11,515	3.0	0.586	0.602
0.02	9,861	8,906	1	0	0	0	0	0	0	0	0	0	18,768	1.9	0.801	0.739
0.03	5,640	3,244	816	0	0	0	0	0	0	0	0	0	9,700	2.7	0.651	0.587
0.04	1,488	1,513	750	0	0	0	0	0	0	0	0	0	3,751	2.4	0.681	0.630
0.05	3,175	1,545	812	0	0	50	0	0	0	0	0	0	5,582	2.4	0.621	0.563
>.05,<=.10	460	830	366	266	44	50	0	0	0	0	0	0	2,016	2.5	0.516	0.462
>.10,<=.20	587	21	0	5	5	0	0	0	0	0	0	0	618	3.2	0.532	0.563
>.20,<=.30	142	0	0	0	38	0	0	0	0	0	0	0	180	4.0	0.395	0.394
>.30,<=.40	150	0	0	0	0	0	0	0	0	0	0	0	150	3.0	0.400	0.400
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	125	0	0	0	0	0	0	0	125	1.0	0.000	0.000

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Month: FEB2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	3	0	0	0	0	0	0	0	0	0	0	3	1.0	0.750	0.667
0.02	0	29,973	194	0	0	0	0	0	0	0	0	0	30,167	1.2	0.890	0.906
0.03	0	14,709	8,936	52	0	0	0	0	0	0	0	0	23,697	1.4	0.783	0.783
0.04	0	8,244	11,406	1,116	50	0	0	0	0	0	0	0	20,816	1.6	0.682	0.682
0.05	0	11,436	16,155	5,294	2,854	475	0	0	0	0	0	0	36,214	1.6	0.572	0.585
>.05,<=.10	0	8,428	16,356	16,349	13,338	18,561	15,952	0	0	0	0	0	88,984	1.5	0.443	0.430
>.10,<=.20	0	2,568	3,623	5,625	6,945	15,717	52,691	13,748	0	0	0	0	100,917	1.4	0.343	0.335
>.20,<=.30	0	168	353	697	745	1,285	12,304	21,102	2,389	0	0	0	39,043	1.3	0.243	0.297
>.30,<=.40	0	46	65	144	105	656	2,351	9,284	6,274	744	0	0	19,669	1.3	0.221	0.285
>.40,<=.50	0	33	15	15	107	56	872	3,372	4,045	2,478	429	0	11,422	1.3	0.237	0.265
>.50	0	21	6	34	23	50	572	2,331	4,070	4,986	3,238	8,388	23,719	1.2	0.236	0.284

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NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	14,640	279	0	0	0	0	0	0	0	0	0	0	14,919	1.4	0.839	0.742
0.02	7,548	15,655	55	0	0	0	0	0	0	0	0	0	23,258	1.3	0.836	0.834
0.03	5,382	8,735	2,359	10	0	0	0	0	0	0	0	0	16,486	1.4	0.786	0.783
0.04	2,033	3,810	2,458	255	16	0	1	0	0	0	0	0	8,573	1.4	0.717	0.710
0.05	3,752	6,414	3,388	838	546	46	0	0	0	0	0	0	14,984	1.3	0.722	0.747
>.05,<=.10	2,309	5,950	4,547	2,304	1,573	1,465	1,004	0	0	0	0	0	19,152	1.4	0.581	0.594
>.10,<=.20	527	1,849	2,107	2,184	1,255	2,352	3,724	1,037	0	0	0	0	15,035	1.3	0.523	0.511
>.20,<=.30	202	660	344	300	475	460	2,289	1,216	93	0	0	0	6,039	1.3	0.400	0.456
>.30,<=.40	152	152	24	5	60	270	712	795	120	69	0	0	2,359	1.2	0.346	0.331
>.40,<=.50	128	80	13	29	7	49	235	376	143	42	26	0	1,128	1.3	0.404	0.508
>.50	13	17	12	47	0	16	152	354	452	257	211	351	1,882	1.2	0.353	0.445

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Month: MAR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	83,988	1,154	0	0	0	0	0	0	0	0	0	0	85,142	7.4	0.488	0.497
0.02	25,456	16,404	308	0	0	0	0	0	0	0	0	0	42,168	4.3	0.661	0.614
0.03	9,528	9,471	2,426	49	0	0	0	0	0	0	0	0	21,474	4.6	0.608	0.608
0.04	2,591	1,406	3,923	0	0	0	0	0	0	0	0	0	7,920	3.2	0.693	0.606
0.05	3,089	2,843	4,107	986	286	0	0	0	0	0	0	0	11,311	3.6	0.530	0.539
>.05,<=.10	758	1,756	2,947	1,298	1,139	689	440	0	0	0	0	0	9,027	2.8	0.506	0.510
>.10,<=.20	247	332	65	498	778	490	872	0	0	0	0	0	3,282	2.6	0.437	0.449
>.20,<=.30	100	0	52	40	108	1	443	284	0	0	0	0	1,028	3.6	0.456	0.438
>.30,<=.40	0	51	0	0	0	0	168	58	14	0	0	0	291	3.5	0.549	0.502
>.40,<=.50	0	0	0	0	0	0	85	100	50	0	0	0	235	2.0	0.267	0.315
>.50	0	141	22	0	0	0	20	130	0	0	50	0	363	2.2	0.360	0.303

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NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	15,505	111	0	0	0	0	0	0	0	0	0	0	15,616	3.0	0.681	0.703
0.02	16,681	6,122	0	0	0	0	0	0	0	0	0	0	22,803	2.4	0.690	0.666
0.03	6,477	2,594	228	0	0	0	0	0	0	0	0	0	9,299	2.8	0.648	0.614
0.04	3,403	900	765	5	0	0	0	0	0	0	0	0	5,073	2.8	0.598	0.522
0.05	1,960	989	142	140	0	0	0	0	0	0	0	0	3,231	2.7	0.592	0.542
>.05,<=.10	636	728	824	196	72	0	0	0	0	0	0	0	2,456	3.0	0.499	0.436
>.10,<=.20	274	100	69	98	0	0	2	0	0	0	0	0	543	3.2	0.400	0.400
>.20,<=.30	36	0	14	0	0	0	0	0	0	0	0	0	50	5.0	0.400	0.400
>.30,<=.40	201	0	100	0	0	0	0	0	0	0	0	0	301	2.7	0.432	0.432
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000

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0.01	0	25	0	0	0	0	0	0	0	0	0	0	25	1.3	0.550	0.680
0.02	0	23,590	157	0	0	0	0	0	0	0	0	0	23,747	1.2	0.890	0.913
0.03	0	9,135	4,432	13	5	0	0	0	0	0	0	0	13,585	1.3	0.792	0.830
0.04	0	4,290	5,978	594	17	0	10	0	0	0	0	0	10,889	1.5	0.678	0.700
0.05	0	5,588	8,543	2,644	1,000	77	0	0	0	0	0	0	17,852	1.5	0.543	0.569
>.05,<=.10	0	4,186	8,352	8,767	6,663	6,243	9,127	0	0	0	0	0	43,338	1.5	0.412	0.370
>.10,<=.20	0	1,115	2,257	2,774	3,904	6,405	28,333	5,436	0	0	0	0	50,224	1.3	0.334	0.299
>.20,<=.30	0	505	252	416	696	807	5,874	9,139	921	1	0	0	18,611	1.3	0.207	0.226
>.30,<=.40	0	16	46	58	60	155	1,366	3,717	2,061	169	0	0	7,648	1.2	0.229	0.237
>.40,<=.50	0	58	1	7	5	94	684	1,388	1,692	731	121	0	4,781	1.2	0.212	0.211
>.50	0	217	20	60	31	29	217	1,300	1,842	1,502	1,308	3,753	10,279	1.2	0.269	0.271

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0.01	9,129	188	0	0	0	0	0	0	0	0	0	0	9,317	1.3	0.821	0.704
0.02	3,178	13,494	19	0	0	0	0	0	0	0	0	0	16,691	1.3	0.841	0.863
0.03	2,450	5,255	1,191	26	0	0	0	0	0	0	0	0	8,922	1.4	0.764	0.762
0.04	937	1,971	1,314	67	1	0	0	0	0	0	0	0	4,290	1.4	0.679	0.696
0.05	2,721	3,615	1,610	580	320	27	0	0	0	0	0	0	8,873	1.3	0.663	0.686
>.05,<=.10	1,489	3,283	2,566	1,708	607	891	868	10	0	0	0	0	11,422	1.4	0.534	0.590
>.10,<=.20	626	1,101	1,399	1,015	1,225	1,156	2,486	406	0	0	0	0	9,414	1.3	0.452	0.465
>.20,<=.30	26	268	57	130	271	405	1,085	665	24	0	0	0	2,931	1.3	0.379	0.395
>.30,<=.40	7	58	61	3	47	82	787	499	102	12	0	0	1,658	1.3	0.337	0.280
>.40,<=.50	1	45	16	27	8	30	129	292	88	22	11	0	669	1.1	0.300	0.227
>.50	17	75	17	17	7	10	161	370	245	226	90	268	1,503	1.1	0.396	0.373

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Quoting at NBBO - Customer Initiator																
Month: APR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	59,622	1,008	0	0	0	0	0	0	0	0	0	0	60,630	6.9	0.504	0.510
0.02	18,660	9,582	0	0	0	0	0	0	0	0	0	0	28,242	4.7	0.681	0.642
0.03	6,809	3,872	2,910	50	0	0	0	0	0	0	0	0	13,641	3.7	0.719	0.655
0.04	2,179	554	3,844	600	50	0	0	0	0	0	0	0	7,227	3.2	0.744	0.732
0.05	1,505	924	2,118	2,470	1,552	0	0	0	0	0	0	0	8,569	2.4	0.801	0.781
>.05,<=.10	1,372	391	1,341	5,043	6,924	4,102	5,626	0	0	0	0	0	24,799	1.9	0.797	0.787
>.10,<=.20	0	0	150	260	883	2,049	10,616	100	0	0	0	0	14,058	2.2	0.746	0.746
>.20,<=.30	43	0	91	0	16	150	991	835	50	0	0	0	2,176	2.2	0.700	0.689
>.30,<=.40	0	0	0	100	0	0	210	295	180	0	0	0	785	2.5	0.614	0.610
>.40,<=.50	0	0	0	0	0	0	0	150	200	50	0	0	400	2.0	0.503	0.580
>.50	0	0	0	0	0	0	100	0	215	269	376	320	1,280	1.9	0.644	0.676

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - Customer Initiator																
Month: APR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	6,676	0	0	0	0	0	0	0	0	0	0	0	6,676	3.2	0.711	0.701
0.02	6,273	3,257	0	0	0	0	0	0	0	0	0	0	9,530	2.5	0.763	0.719
0.03	2,601	1,473	420	0	0	0	0	0	0	0	0	0	4,494	3.0	0.749	0.721
0.04	345	497	214	0	0	0	0	0	0	0	0	0	1,056	1.8	0.635	0.647
0.05	849	416	327	131	39	0	0	0	0	0	0	0	1,762	2.3	0.698	0.676
>.05,<=.10	605	594	200	1,260	277	0	130	0	0	0	0	0	3,066	2.0	0.664	0.655
>.10,<=.20	50	0	0	50	50	0	461	18	0	0	0	0	629	2.1	0.614	0.591
>.20,<=.30	0	0	0	0	0	0	50	0	0	0	0	0	50	1.0	0.000	0.000
>.30,<=.40	0	0	0	0	0	0	0	0	50	0	0	0	50	2.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	79	0	0	0	0	79	2.0	1.000	1.000
>.50	0	0	0	0	0	0	0	0	50	0	0	50	100	2.0	0.200	0.200

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Quoting at NBBO - Customer Initiator																
Month: APR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	6	0	0	0	0	0	0	0	0	0	0	6	1.0	1.000	1.000
0.02	0	13,732	56	0	0	0	0	0	0	0	0	0	13,788	1.2	0.890	0.902
0.03	0	6,919	4,806	13	0	0	0	0	0	0	0	0	11,738	1.3	0.841	0.834
0.04	0	3,329	6,368	1,802	32	0	0	0	0	0	0	0	11,531	1.6	0.728	0.737
0.05	0	4,364	8,733	7,496	3,670	98	0	0	0	0	0	0	24,361	1.5	0.670	0.687
>.05,<=.10	0	4,688	10,874	16,035	18,106	19,274	19,384	0	0	0	0	0	88,361	1.6	0.602	0.609
>.10,<=.20	0	725	1,409	3,795	5,656	11,825	57,839	7,017	0	0	0	0	88,266	1.6	0.476	0.489
>.20,<=.30	0	84	138	402	333	828	9,686	11,702	1,172	0	0	0	24,345	1.5	0.367	0.375
>.30,<=.40	0	0	6	24	48	191	1,875	5,785	3,370	355	0	0	11,654	1.4	0.360	0.362
>.40,<=.50	0	6	3	9	18	16	769	2,031	3,016	1,251	120	0	7,239	1.3	0.363	0.336
>.50	0	21	2	20	11	1	422	1,679	2,961	3,148	2,711	7,459	18,435	1.3	0.404	0.404

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - Customer Initiator																
Month: APR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	5,847	43	0	0	0	0	0	0	0	0	0	0	5,890	1.3	0.862	0.690
0.02	2,285	5,153	20	0	0	0	0	0	0	0	0	0	7,458	1.3	0.835	0.831
0.03	1,425	3,060	1,021	1	0	0	0	0	0	0	0	0	5,507	1.4	0.754	0.715
0.04	555	1,520	1,260	399	0	0	0	0	0	0	0	0	3,734	1.4	0.715	0.732
0.05	2,670	2,592	2,012	821	690	7	0	0	0	0	0	0	8,792	1.4	0.691	0.731
>.05,<=.10	1,111	3,214	2,518	2,224	1,424	1,030	1,081	0	0	0	0	0	12,602	1.4	0.586	0.625
>.10,<=.20	580	883	816	815	1,111	1,481	3,675	631	0	0	0	0	9,992	1.4	0.532	0.537
>.20,<=.30	101	295	137	151	114	335	1,458	1,269	57	0	0	0	3,917	1.3	0.422	0.447
>.30,<=.40	6	54	25	133	75	105	552	711	282	11	0	0	1,954	1.4	0.417	0.498
>.40,<=.50	1	0	14	2	25	22	211	386	242	78	2	0	983	1.4	0.404	0.421
>.50	4	41	32	7	7	26	114	322	497	463	462	1,542	3,517	1.3	0.489	0.479

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Quoting at NBBO - Customer Initiator																
Month: MAY2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	67,184	360	0	0	0	0	0	0	0	0	0	0	67,544	6.7	0.538	0.534
0.02	32,625	37,757	180	0	0	0	0	0	0	0	0	0	70,562	3.4	0.780	0.736
0.03	11,319	12,131	5,134	5	0	0	0	0	0	0	0	0	28,589	3.4	0.778	0.751
0.04	5,185	5,640	10,296	1,824	0	0	0	0	0	0	0	0	22,945	2.6	0.802	0.776
0.05	2,512	5,289	10,746	6,155	1,327	0	0	0	0	0	0	0	26,029	2.2	0.772	0.750
>.05,<=.10	3,442	4,715	7,072	12,479	11,707	7,046	5,016	0	0	0	0	0	51,477	2.2	0.763	0.730
>.10,<=.20	596	588	834	1,879	1,999	2,922	11,563	322	0	0	0	0	20,703	2.1	0.710	0.706
>.20,<=.30	0	50	0	50	150	100	1,153	953	85	0	0	0	2,541	2.4	0.546	0.547
>.30,<=.40	0	0	0	0	0	100	120	460	150	0	0	0	830	2.3	0.679	0.680
>.40,<=.50	0	0	0	0	0	0	160	370	150	0	50	0	730	2.3	0.633	0.682
>.50	0	0	0	0	0	0	50	0	150	360	298	550	1,408	2.4	0.442	0.440

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - Customer Initiator																
Month: MAY2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	80,560	161	0	0	0	0	0	0	0	0	0	0	80,721	2.2	0.806	0.816
0.02	69,537	10,760	75	0	0	0	0	0	0	0	0	0	80,372	2.7	0.737	0.733
0.03	29,154	4,892	385	0	0	0	0	0	0	0	0	0	34,431	3.1	0.680	0.654
0.04	10,527	2,322	427	100	0	0	0	0	0	0	0	0	13,376	3.1	0.662	0.660
0.05	7,485	2,737	1,446	150	0	0	0	0	0	0	0	0	11,818	2.7	0.666	0.614
>.05,<=.10	5,622	2,065	1,237	786	608	0	0	0	0	0	0	0	10,318	2.7	0.652	0.625
>.10,<=.20	863	658	13	376	100	197	386	0	0	0	0	0	2,593	2.0	0.607	0.585
>.20,<=.30	10	68	14	7	0	0	64	100	0	0	0	0	263	3.8	0.611	0.601
>.30,<=.40	135	7	95	0	0	21	0	2	0	0	0	0	260	3.5	0.232	0.258
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	39	13	0	0	52	6.0	0.788	0.788

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Quoting at NBBO - Customer Initiator																
Month: MAY2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	35	0	0	0	0	0	0	0	0	0	0	35	1.0	1.000	1.000
0.02	0	49,596	41	0	0	0	0	0	0	0	0	0	49,637	1.2	0.951	0.950
0.03	0	22,979	10,214	9	0	0	0	0	0	0	0	0	33,202	1.4	0.885	0.873
0.04	0	9,726	18,163	3,074	12	0	0	0	0	0	0	0	30,975	1.6	0.844	0.821
0.05	0	7,500	22,695	14,526	4,445	92	0	0	0	0	0	0	49,258	1.7	0.787	0.759
>.05,<=.10	0	6,124	19,291	28,961	30,673	23,477	18,720	0	0	0	0	0	127,246	1.7	0.706	0.680
>.10,<=.20	0	1,227	2,683	4,920	7,676	14,588	57,436	7,550	0	0	0	0	96,080	1.6	0.579	0.544
>.20,<=.30	0	74	276	388	623	803	10,272	13,402	1,228	0	0	0	27,066	1.5	0.473	0.425
>.30,<=.40	0	6	79	14	62	211	1,963	6,674	4,159	303	0	0	13,471	1.5	0.469	0.411
>.40,<=.50	0	4	4	12	30	0	470	2,361	3,002	1,269	189	0	7,341	1.5	0.476	0.443
>.50	0	55	10	0	91	18	432	1,561	3,228	3,636	3,004	7,222	19,257	1.4	0.476	0.441

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - Customer Initiator																
Month: MAY2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	58,826	206	0	0	0	0	0	0	0	0	0	0	59,032	1.5	0.872	0.800
0.02	62,417	17,770	61	0	0	0	0	0	0	0	0	0	80,248	2.0	0.779	0.749
0.03	15,939	9,032	1,493	2	0	0	0	0	0	0	0	0	26,466	2.0	0.751	0.716
0.04	5,877	4,346	2,005	176	3	0	0	0	0	0	0	0	12,407	1.9	0.718	0.681
0.05	5,494	5,819	3,727	1,008	319	14	0	0	0	0	0	0	16,381	1.6	0.760	0.724
>.05,<=.10	4,704	4,011	4,099	2,390	1,823	1,567	1,207	0	0	0	0	0	19,801	1.6	0.695	0.656
>.10,<=.20	1,006	995	1,419	1,433	1,155	1,639	3,328	518	0	0	0	0	11,493	1.5	0.609	0.560
>.20,<=.30	32	204	68	151	223	309	1,506	1,437	147	0	0	0	4,077	1.4	0.528	0.502
>.30,<=.40	260	147	112	38	149	84	445	682	304	15	0	0	2,236	1.4	0.452	0.418
>.40,<=.50	1	12	2	1	208	67	403	348	444	46	9	0	1,541	1.4	0.439	0.461
>.50	172	11	15	49	61	10	170	360	636	408	215	809	2,916	1.3	0.505	0.437

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Quoting at NBBO - Customer Initiator																
Month: JUN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	87,291	595	0	0	0	0	0	0	0	0	0	0	87,886	7.0	0.523	0.521
0.02	43,468	43,669	221	0	0	0	0	0	0	0	0	0	87,358	3.5	0.746	0.704
0.03	14,110	17,119	5,616	0	0	0	0	0	0	0	0	0	36,845	3.4	0.721	0.690
0.04	3,685	7,002	9,359	1,260	148	0	0	0	0	0	0	0	21,454	2.7	0.760	0.730
0.05	4,526	6,483	11,287	5,674	1,277	72	0	0	0	0	0	0	29,319	2.6	0.732	0.701
>.05,<=.10	2,672	5,263	7,627	11,021	10,826	4,887	5,837	0	0	0	0	0	48,133	2.1	0.755	0.725
>.10,<=.20	1,016	764	829	1,670	1,820	3,237	11,117	478	0	0	0	0	20,931	2.1	0.679	0.656
>.20,<=.30	0	50	249	490	0	325	1,330	944	100	0	0	0	3,488	2.0	0.539	0.519
>.30,<=.40	85	0	85	0	0	0	160	822	570	150	0	0	1,872	2.0	0.568	0.551
>.40,<=.50	0	0	0	0	0	0	200	130	260	65	0	0	655	2.4	0.424	0.411
>.50	60	74	0	50	0	0	220	50	460	213	340	871	2,338	2.1	0.488	0.446

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - Customer Initiator																
Month: JUN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	98,005	1,794	0	0	0	0	0	0	0	0	0	0	99,799	2.1	0.789	0.809
0.02	85,051	13,643	442	0	0	0	0	0	0	0	0	0	99,136	2.8	0.717	0.710
0.03	30,818	9,099	931	0	0	0	0	0	0	0	0	0	40,848	2.9	0.638	0.626
0.04	10,378	3,623	1,218	100	0	0	0	0	0	0	0	0	15,319	2.9	0.648	0.631
0.05	8,631	3,328	2,184	50	100	0	0	0	0	0	0	0	14,293	2.4	0.688	0.627
>.05,<=.10	3,905	4,069	1,524	819	539	0	102	0	0	0	0	0	10,958	2.4	0.576	0.559
>.10,<=.20	1,363	446	306	150	188	326	815	0	0	0	0	0	3,594	2.6	0.563	0.479
>.20,<=.30	141	320	150	0	0	0	100	100	0	0	0	0	811	2.1	0.706	0.730
>.30,<=.40	0	0	0	0	0	0	0	190	0	0	0	0	190	2.3	0.730	0.721
>.40,<=.50	170	0	0	0	0	0	0	0	50	5	0	0	225	1.7	0.814	0.867
>.50	50	0	0	0	0	0	0	50	50	65	0	140	355	2.3	0.853	0.848

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Quoting at NBBO - Customer Initiator																
Month: JUN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	83	0	0	0	0	0	0	0	0	0	0	83	1.5	0.861	0.855
0.02	0	55,760	34	0	0	0	0	0	0	0	0	0	55,794	1.2	0.941	0.940
0.03	0	20,733	9,532	28	0	0	0	0	0	0	0	0	30,293	1.4	0.863	0.854
0.04	0	8,612	16,074	3,429	27	0	0	0	0	0	0	0	28,142	1.6	0.797	0.783
0.05	0	7,082	18,904	12,175	4,035	64	0	0	0	0	0	0	42,260	1.6	0.769	0.755
>.05,<=.10	0	4,810	16,629	26,816	24,910	19,332	16,448	0	0	0	0	0	108,945	1.7	0.688	0.655
>.10,<=.20	0	681	1,975	3,930	6,881	11,521	44,738	7,078	0	0	0	0	76,804	1.6	0.575	0.540
>.20,<=.30	0	266	176	215	321	598	9,059	13,167	1,453	0	0	0	25,255	1.5	0.482	0.457
>.30,<=.40	0	71	84	90	95	130	1,513	6,014	3,841	375	0	0	12,213	1.5	0.463	0.418
>.40,<=.50	0	22	0	55	4	42	539	2,500	3,810	1,596	156	0	8,724	1.5	0.449	0.426
>.50	0	14	0	18	5	35	226	1,391	3,540	3,452	2,990	7,256	18,927	1.4	0.462	0.443

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - Customer Initiator																
Month: JUN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	67,047	477	0	0	0	0	0	0	0	0	0	0	67,524	1.5	0.854	0.770
0.02	71,507	22,187	47	0	0	0	0	0	0	0	0	0	93,741	2.0	0.769	0.731
0.03	18,335	12,039	1,658	10	0	0	0	0	0	0	0	0	32,042	2.0	0.733	0.691
0.04	6,001	4,541	2,750	431	26	0	0	0	0	0	0	0	13,749	1.8	0.691	0.659
0.05	6,494	5,098	2,580	808	555	5	0	0	0	0	0	0	15,540	1.6	0.746	0.718
>.05,<=.10	3,994	4,336	3,931	3,404	1,426	1,407	885	0	0	0	0	0	19,383	1.5	0.672	0.630
>.10,<=.20	873	1,263	1,193	968	1,258	1,360	3,529	528	0	0	0	0	10,972	1.4	0.610	0.615
>.20,<=.30	159	163	134	199	85	263	1,363	949	79	0	0	0	3,394	1.3	0.539	0.459
>.30,<=.40	18	4	1	6	11	86	371	724	298	43	0	0	1,562	1.5	0.532	0.536
>.40,<=.50	35	12	117	2	0	7	109	342	251	83	1	0	959	1.4	0.489	0.467
>.50	37	18	4	10	3	75	59	234	729	378	239	589	2,375	1.4	0.470	0.487

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Greater than 50, Quoting at NBBO - non-Customer Initiator																	
Month: JAN2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - non-Customer Initiator																	
Month: JAN2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Less than 50, Quoting at NBBO - non-Customer Initiator																	
Month: JAN2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	1	0	0	0	0	0	0	0	0	0	1	0.0	1.000	1.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - non-Customer Initiator																
Month: JAN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Greater than 50, Quoting at NBBO - non-Customer Initiator																	
Month: FEB2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - non-Customer Initiator																
Month: FEB2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Quoting at NBBO - non-Customer Initiator																
Month: FEB2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	1	0	0	0	0	0	0	0	0	0	0	1	1.0	0.000	0.000
0.03	0	0	2	0	0	0	0	0	0	0	0	0	2	1.0	1.000	1.000
0.04	0	79	1	0	0	0	0	0	0	0	0	0	80	2.0	0.271	0.413
0.05	0	140	6	6	43	0	0	0	0	0	0	0	195	2.3	0.178	0.210
>.05,<=.10	0	188	292	197	59	46	60	0	0	0	0	0	842	1.8	0.088	0.113
>.10,<=.20	0	0	68	147	35	99	250	45	0	0	0	0	644	1.3	0.042	0.084
>.20,<=.30	0	0	0	0	0	0	22	21	9	0	0	0	52	1.3	0.175	0.212
>.30,<=.40	0	0	0	0	27	44	1	27	1	0	0	0	100	1.2	0.024	0.010
>.40,<=.50	0	0	0	0	0	0	0	0	34	25	16	0	75	3.5	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - non-Customer Initiator																
Month: FEB2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.03	0	130	2	0	0	0	0	0	0	0	0	0	132	2.0	0.200	0.394
0.04	1	59	1	0	0	0	0	0	0	0	0	0	61	1.0	0.697	0.820
0.05	3	30	4	3	17	0	0	0	0	0	0	0	57	1.8	0.392	0.316
>.05,<=.10	2	198	23	1	0	0	0	0	0	0	0	0	224	1.3	0.654	0.808
>.10,<=.20	0	23	12	44	69	22	26	0	0	0	0	0	196	1.2	0.134	0.107
>.20,<=.30	0	0	0	0	0	0	1	2	0	0	0	0	3	1.0	0.000	0.000
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	18	0	0	0	0	18	4.0	0.389	0.389
>.50	0	0	0	0	0	0	1	103	11	0	0	1	116	1.8	0.073	0.034

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Greater than 50, Quoting at NBBO - non-Customer Initiator																	
Month: MAR2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - non-Customer Initiator																	
Month: MAR2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Quoting at NBBO - non-Customer Initiator																
Month: MAR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.03	0	9	0	0	0	0	0	0	0	0	0	0	9	2.0	0.444	0.444
0.04	0	6	5	0	0	0	0	0	0	0	0	0	11	1.3	0.167	0.273
0.05	0	78	66	2	24	0	0	0	0	0	0	0	170	1.5	0.155	0.247
>.05,<=.10	0	933	62	279	129	185	17	0	0	0	0	0	1,605	1.6	0.263	0.340
>.10,<=.20	0	226	79	119	158	57	269	89	0	0	0	0	997	1.5	0.079	0.110
>.20,<=.30	0	1	0	27	0	10	77	98	0	0	0	0	213	1.2	0.099	0.150
>.30,<=.40	0	0	46	40	6	39	122	119	36	18	0	0	426	1.2	0.066	0.052
>.40,<=.50	0	8	0	0	0	0	2	22	0	0	0	0	32	1.1	0.030	0.063
>.50	0	0	0	0	0	0	0	11	0	10	7	1	29	1.1	0.000	0.000

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - non-Customer Initiator																
Month: MAR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	16	0	0	0	0	0	0	0	0	0	0	16	2.5	0.655	0.750
0.03	83	0	0	0	0	0	0	0	0	0	0	0	83	2.0	0.494	0.494
0.04	0	72	0	0	0	0	0	0	0	0	0	0	72	1.1	0.864	0.819
0.05	0	118	53	3	1	0	0	0	0	0	0	0	175	1.2	0.534	0.583
>.05,<=.10	0	53	68	76	35	0	1	0	0	0	0	0	233	1.3	0.424	0.146
>.10,<=.20	0	85	4	26	9	21	3	0	0	0	0	0	148	1.2	0.500	0.547
>.20,<=.30	0	3	3	111	1	9	11	18	0	0	0	0	156	1.7	0.083	0.013
>.30,<=.40	0	0	6	0	0	1	33	0	0	0	0	0	40	0.9	0.000	0.000
>.40,<=.50	0	1	0	0	1	0	0	2	0	0	0	0	4	1.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	21	0	0	16	37	1.0	0.167	0.081

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Quoting at NBBO - non-Customer Initiator																
Month: APR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - non-Customer Initiator																	
Month: APR2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Quoting at NBBO - non-Customer Initiator																
Month: APR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	15	0	0	0	0	0	0	0	0	0	0	15	1.0	1.000	1.000
0.03	0	0	11	0	0	0	0	0	0	0	0	0	11	1.0	0.000	0.000
0.04	0	48	1	0	0	0	0	0	0	0	0	0	49	1.4	0.591	0.490
0.05	0	17	9	0	5	0	0	0	0	0	0	0	31	1.3	0.548	0.419
>.05,<=.10	0	198	77	35	19	47	34	0	0	0	0	0	410	1.5	0.334	0.371
>.10,<=.20	0	539	63	206	98	32	3,645	21	0	0	0	0	4,604	1.2	0.367	0.841
>.20,<=.30	0	20	111	118	54	13	21	53	5	0	0	0	395	1.1	0.057	0.078
>.30,<=.40	0	0	0	7	0	10	1	31	0	0	0	0	49	1.4	0.209	0.245
>.40,<=.50	0	0	0	0	0	0	0	7	0	1	0	0	8	1.5	0.000	0.000
>.50	0	0	0	0	0	0	0	0	10	39	35	33	117	1.3	0.160	0.299

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - non-Customer Initiator																
Month: APR2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	74	0	0	0	0	0	0	0	0	0	0	0	74	2.0	0.769	0.595
0.03	0	10	7	0	0	0	0	0	0	0	0	0	17	1.3	0.815	0.706
0.04	0	147	0	0	0	0	0	0	0	0	0	0	147	1.1	0.930	0.973
0.05	10	187	19	1	1	0	0	0	0	0	0	0	218	1.2	0.761	0.794
>.05,<=.10	0	483	4	10	0	2	7	0	0	0	0	0	506	1.3	0.631	0.688
>.10,<=.20	0	81	36	86	1	1	36	0	0	0	0	0	241	1.3	0.480	0.286
>.20,<=.30	0	4	0	0	4	0	28	22	0	0	0	0	58	1.1	0.071	0.034
>.30,<=.40	0	2	0	0	0	5	4	3	0	0	0	0	14	2.7	0.167	0.071
>.40,<=.50	0	0	5	0	0	0	1	2	0	0	0	0	8	2.0	0.643	0.375
>.50	0	0	0	0	0	0	0	2	2	0	0	0	4	1.5	0.667	0.500

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Quoting at NBBO - non-Customer Initiator																
Month: MAY2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - non-Customer Initiator																	
Month: MAY2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Quoting at NBBO - non-Customer Initiator																
Month: MAY2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	17	0	0	0	0	0	0	0	0	0	0	17	1.0	1.000	1.000
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.04	0	37	6	2	0	0	0	0	0	0	0	0	45	2.0	0.351	0.356
0.05	0	136	123	5	5	0	0	0	0	0	0	0	269	2.0	0.343	0.264
>.05,<=.10	0	213	300	107	18	114	55	0	0	0	0	0	807	2.1	0.173	0.192
>.10,<=.20	0	30	235	181	120	61	224	20	0	0	0	0	871	1.7	0.124	0.100
>.20,<=.30	0	36	25	5	3	48	66	91	3	0	0	0	277	1.7	0.243	0.238
>.30,<=.40	0	0	0	0	3	0	25	2	1	0	0	0	31	1.5	0.167	0.032
>.40,<=.50	0	0	0	0	0	0	0	14	3	0	0	0	17	1.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	1	33	16	50	1.6	0.222	0.220

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - non-Customer Initiator																
Month: MAY2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	15	0	0	0	0	0	0	0	0	0	0	15	1.5	0.800	0.867
0.03	3	5	0	0	0	0	0	0	0	0	0	0	8	1.5	0.800	0.750
0.04	0	91	0	0	0	0	0	0	0	0	0	0	91	1.8	0.800	0.714
0.05	70	52	6	1	0	0	0	0	0	0	0	0	129	1.6	0.763	0.566
>.05,<=.10	0	240	61	1	0	2	2	0	0	0	0	0	306	2.4	0.448	0.415
>.10,<=.20	0	43	5	13	1	2	16	0	0	0	0	0	80	1.8	0.472	0.325
>.20,<=.30	0	27	2	0	0	0	2	3	0	0	0	0	34	1.0	0.871	0.794
>.30,<=.40	0	5	0	0	3	0	12	3	2	0	0	0	25	2.0	0.147	0.160
>.40,<=.50	0	0	0	0	0	0	40	0	0	0	0	0	40	1.1	0.000	0.000
>.50	0	10	0	1	0	0	16	14	1	0	0	0	42	1.3	0.040	0.095

Summary of CUBE Pilot Data																
CUBE Order Sizes of Greater than 50, Quoting at NBBO - non-Customer Initiator																
Month: JUN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000

Summary of CUBE Pilot Data																	
CUBE Order Sizes of Greater than 50, Not Quoting at NBBO - non-Customer Initiator																	
Month: JUN2015																	
Improvement																	
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives	
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.04	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
0.05	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.05,<=.10	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.20,<=.30	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	
>.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000	

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Quoting at NBBO - non-Customer Initiator																
Month: JUN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.04	0	2	0	0	0	0	0	0	0	0	0	0	2	2.0	0.500	0.500
0.05	0	0	1	0	0	0	0	0	0	0	0	0	1	1.0	1.000	1.000
>.05,<=.10	0	0	6	9	2	12	5	0	0	0	0	0	34	1.7	0.443	0.324
>.10,<=.20	0	0	5	0	1	73	16	7	0	0	0	0	102	1.6	0.342	0.422
>.20,<=.30	0	0	0	0	0	2	1	0	0	0	0	0	3	1.0	0.000	0.000
>.30,<=.40	0	0	1	0	0	0	5	6	0	5	0	0	17	1.2	0.520	0.294
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	2	0	0	0	0	0	0	32	0	0	4	38	1.0	0.222	0.237

Summary of CUBE Pilot Data																
CUBE Order Sizes of Less than 50, Not Quoting at NBBO - non-Customer Initiator																
Month: JUN2015																
Improvement																
NBBO spread	0	0.01	0.02	0.03	0.04	0.05	>.05,<=.10	>.10,<=.2	>.20,<=.3	>.30,<=.40	>.40,<=.50	>.50	Total Contracts Traded	Average Number of Participants	Average Percent of Orders Initiator Receives	Average Percent of Contracts Initiator Receives
0.01	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.02	2,500	10	0	0	0	0	0	0	0	0	0	0	2,510	1.7	0.667	0.998
0.03	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
0.04	0	4	0	0	0	0	0	0	0	0	0	0	4	3.0	0.250	0.250
0.05	0	20	0	0	0	0	0	0	0	0	0	0	20	2.0	1.000	1.000
>.05,<=.10	0	0	1	0	0	0	0	0	0	0	0	0	1	1.0	0.000	0.000
>.10,<=.20	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.20,<=.30	0	15	5	0	0	0	11	4	0	0	0	0	35	1.6	0.480	0.543
>.30,<=.40	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.40,<=.50	0	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.000	0.000
>.50	0	28	0	0	0	0	0	0	0	0	0	1	29	1.1	0.800	0.897