

LAYOUTS DEFINITON

File 1 – Penny Quoting Mitigation Stats – (PennyQuotingMitigation)

Date	Reporting date
Group	Underlying interest symbol
Account Type	Order origin
Quotes Before	Total Number of Quotes (BOX Market) without mitigation, produced by the trading engine
Quotes After	Total Number of Quotes (BOX Market) with mitigation, sent to OPRA.

File 2 – Penny Quoting Order Stats – (PennyQuotingOrderStats)

Date	Reporting date
Group	Underlying interest symbol
Account Type	Order origin
# Contracts Traded	Total Number of Contracts traded
# Contracts Traded – PIP	Total Number of Contracts traded through the PIP
# Orders	Total Number of all orders
# Orders – PIP	Total Number of orders effected through the PIP
# Trades	Total Number of Trades
# Trades - PIP	Total Number of Trades effected through the PIP

File 3 – Penny Quoting Market Stats – (PennyQuotingMarketStats)

Date	Reporting date
Group	Underlying interest symbol
Premium Range	Predefined ranges for premium. (0.00-1.00), (1.01-2.00), (2.01-3.00), (3.01,10.00), (above 10.00)
Average Spread	Time-weighted average Box Market Spread before mitigation
Average Bid Size	Time-weighted average Box Market Bid Size before mitigation (Bid Side)
Average Ask Size	Time-weighted average Box Market Bid Size before mitigation (Ask Side)
Improvement Amount	Total Traded Value less the Total Traded Value if the trade was done at the closest worst tick price - When PIP order improvement passes through an old tick value, the improvement amount for that trade will be underestimated.