

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADY	
485	145,162	2,481,139	3,142,025	61	0.04%	1,412	0.06%	14	0.01%	460	0.02%	101,415	69.86%	1,626,832	51.78%	\$3,046	\$4,956,128	\$0.061	0.27	2.84	0.20	8.24	0.28	0.0369	0.29	0.0309	0.36	0.0291	0.31	0.0276	0.22	0.0222	7.03%	414,845	
A	130	1,365	3,419	0	0.00%	0	0.00%	0	0.00%	0	0.00%	96	73.85%	946	69.30%	\$3,945	\$3,732	\$0.057	0.25	2.93	0.17	15.00	0.33	0.0454	0.20	0.0371	0.00	0.0164	0.00	0.0400	n.a	n.a	13.20%	342	
AA	475	11,382	14,498	0	0.00%	0	0.00%	0	0.00%	0	0.00%	277	58.32%	7,009	61.58%	\$3,232	\$2,653	\$0.054	0.26	2.64	0.24	4.60	0.26	0.0373	0.18	0.0430	0.32	0.0355	0.26	0.0258	0.31	0.0254	7.41%	2,037	
AAPL	13,903	99,122	112,121	1	7.19E-05	38	0.04%	0	0.00%	0	0.00%	11,829	85.08%	77,530	78.22%	\$3,625	\$281,060	\$0.051	0.28	3.35	0.17	10.71	0.21	0.0365	0.23	0.0429	0.32	0.0486	0.14	0.0423	0.77	0.0238	6.03%	10,746	
ABBI	51	783	875	0	0.00%	0	0.00%	0	0.00%	0	0.00%	33	64.71%	623	79.57%	\$2,759	\$1,719	\$0.145	0.24	3.39	0.15	19.00	0.36	0.0320	0.00	0.0216	n.a	n.a	0.00	0.0200	n.a	n.a	8.77%	97	
ABC	29	250	351	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	65.52%	134	53.60%	\$6,336	\$849	\$0.070	0.10	2.24	0.10	n.a	0.13	0.0499	0.00	0.1100	n.a	n.a	n.a	n.a	n.a	n.a	10.81%	165	
ABT	166	3,077	3,935	0	0.00%	0	0.00%	0	0.00%	0	0.00%	127	76.51%	2,119	68.87%	\$3,528	\$7,475	\$0.055	0.11	2.82	0.11	n.a	0.15	0.0404	0.14	0.0266	0.09	0.0259	0.00	0.0452	0.00	0.0200	16.00%	962	
ABX	841	12,239	13,538	0	0.00%	0	0.00%	0	0.00%	0	0.00%	750	89.18%	10,536	86.09%	\$3,979	\$41,919	\$0.049	0.11	3.46	0.11	n.a	0.13	0.0414	0.17	0.0391	0.00	0.0335	0.00	0.0338	0.00	0.0543	10.78%	1,410	
ACF	30	330	400	0	0.00%	0	0.00%	0	0.00%	0	0.00%	26	86.67%	294	89.09%	\$3,276	\$963	\$0.046	0.11	3.59	0.11	n.a	0.11	0.0328	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	8.97%	103	
ACS	26	234	525	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	50.00%	74	31.62%	\$1,865	\$138	\$0.153	0.09	1.36	0.09	n.a	0.18	0.0264	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	1.41%	146	
ADBE	72	2,096	2,345	0	0.00%	0	0.00%	0	0.00%	0	0.00%	34	47.22%	1,099	52.43%	\$4,293	\$4,718	\$0.047	0.21	2.26	0.21	n.a	0.19	0.0346	0.43	0.0200	0.32	0.0237	n.a	n.a	0.00	0.0500	14.67%	891	
ADI	25	361	381	0	0.00%	0	0.00%	0	0.00%	0	0.00%	142	64.00%	142	39.34%	\$3,289	\$467	\$0.064	0.41	1.97	0.41	n.a	0.30	0.0329	0.62	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	12.41%	121
ADP	38	838	997	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	50.00%	210	25.06%	\$3,862	\$811	\$0.068	0.11	1.11	0.11	n.a	0.33	0.0375	n.a	n.a	0.00	n.a	0.00	0.0400	n.a	n.a	6.62%	181	
ADRX	10	215	526	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.261	1.37	1.37	0.41	21.00	3.06	n.a	0.33	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.92%	55	
ADSK	182	1,994	3,209	0	0.00%	0	0.00%	0	0.00%	0	0.00%	118	64.84%	1,223	61.33%	\$3,209	\$3,924	\$0.080	0.18	2.55	0.18	n.a	0.26	0.0348	0.00	0.0287	n.a	n.a	0.00	0.0300	n.a	n.a	5.62%	311	
AEM	235	2,803	3,152	0	0.00%	0	0.00%	0	0.00%	0	0.00%	190	80.85%	2,292	81.77%	\$3,160	\$7,242	\$0.090	0.16	3.34	0.16	n.a	0.15	0.0352	0.13	0.0306	0.00	0.0134	0.55	0.0310	0.00	0.0228	7.84%	273	
AES	3	22	92	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.441	0.45	0.45	0.45	n.a	0.45	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.27%	11	
AET	522	8,998	17,791	0	0.00%	0	0.00%	0	0.00%	0	0.00%	218	41.76%	4,671	51.91%	\$4,073	\$19,026	\$0.098	0.37	2.37	0.33	4.36	0.52	0.0475	0.43	0.0414	0.00	0.0589	0.00	0.0326	0.00	0.0319	10.04%	2,023	
AFFX	56	694	993	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	8.93%	61	8.79%	\$2,131	\$130	\$0.079	0.22	0.57	0.22	n.a	0.23	0.0447	0.00	0.0123	n.a	n.a	n.a	n.a	n.a	n.a	6.62%	303	
AGIX	21	277	321	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	0.00%	0	0.00%	n.a	\$0	\$0.147	0.38	0.38	0.38	n.a	0.48	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.67%	39	
AGN	59	461	523	0	0.00%	0	0.00%	0	0.00%	0	0.00%	37	62.71%	274	59.44%	\$5,142	\$1,409	\$0.149	0.12	2.49	0.12	n.a	0.15	0.0580	n.a	n.a	n.a	n.a	n.a	0.00	0.0400	n.a	n.a	5.76%	82
AHC	443	3,959	4,592	0	0.00%	0	0.00%	0	0.00%	0	0.00%	290	65.46%	2,364	59.71%	\$4,985	\$11,784	\$0.132	0.17	2.54	0.17	n.a	0.21	0.0528	0.00	0.0486	0.00	0.0155	n.a	n.a	n.a	n.a	n.a	8.32%	587
AIG	285	7,287	8,438	0	0.00%	0	0.00%	0	0.00%	0	0.00%	198	69.47%	5,017	68.85%	\$2,822	\$14,157	\$0.051	0.15	2.88	0.15	n.a	0.24	0.0367	0.08	0.0317	0.24	0.0204	0.14	0.0331	0.00	0.0165	7.64%	1,258	
AKAM	478	3,010	4,128	0	0.00%	0	0.00%	0	0.00%	0	0.00%	373	78.03%	2,168	72.03%	\$4,304	\$9,331	\$0.078	0.31	3.13	0.14	11.91	0.35	0.0422	0.00	0.0361	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	5.07%	388
AL	162	3,351	4,609	0	0.00%	0	0.00%	0	0.00%	0	0.00%	95	58.64%	2,179	65.03%	\$3,557	\$7,751	\$0.115	0.17	2.74	0.17	n.a	0.28	0.0471	0.21	0.0406	0.00	0.0265	0.00	0.0327	0.00	0.0198	10.33%	722	
ALA	65	1,206	3,680	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	4.62%	25	2.07%	\$2,200	\$55	\$0.191	0.41	0.49	0.36	5.27	0.55	0.0220	1.00	n.a	n.a	n.a	n.a	0.00	n.a	n.a	6.92%	175	
ALD	8	51	81	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.152	0.25	0.25	0.25	n.a	0.25	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	3.88%	6	
ALL	280	5,063	8,059	0	0.00%	0	0.00%	0	0.00%	0	0.00%	154	55.00%	2,483	49.04%	\$3,451	\$8,569	\$0.070	0.26	2.17	0.26	n.a	0.27	0.0362	0.34	0.0297	0.23	0.0200	0.00	0.0381	n.a	n.a	n.a	7.85%	1,072
ALTR	114	2,004	3,230	0	0.00%	0	0.00%	0	0.00%	0	0.00%	58	50.88%	962	48.00%	\$2,662	\$2,561	\$0.065	0.21	2.11	0.21	n.a	0.31	0.0287	0.19	0.0332	0.00	0.0160	0.00	0.0400	n.a	n.a	7.93%	314	
AMAT	634	16,356	18,890	0	0.00%	0	0.00%	0	0.00%	0	0.00%	563	88.80%	13,943	85.25%	\$1,748	\$24,375	\$0.036	0.08	3.45	0.06	43.33	0.15	0.0239	0.15	0.0211	0.00	0.0202	0.00	0.0182	0.03	0.0119	16.96%	2,875	
AMD	1,095	27,201	47,161	1	0.09%	10	0.04%	0	0.00%	0	0.00%	673	61.46%	16,483	60.60%	\$2,944	\$48,519	\$0.049	0.22	2.60	0.16	5.56	0.32	0.0343	0.21	0.0359	0.14	0.0433	0.16	0.0386	0.17	0.0206	6.71%	4,599	
AMGN	1,520	15,268	18,631	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,178	77.50%	10,830	70.93%	\$3,673	\$39,779	\$0.057	0.15	2.96	0.15	3.80	0.15	0.0392	0.20	0.0328	0.22	0.0348	0.00	0.0289	0.00	0.0200	7.63%	2,195	
AMLN	381	3,006	4,062	0	0.00%	0	0.00%	0	0.00%	0	0.00%	301	79.00%	2,111	70.23%	\$4,345	\$9,173	\$0.123	0.43	3.21	0.21	18.67	0.26	0.0430	2.03	0.0873	0.00	0.0200	0.00	0.0187	n.a	n.a	6.45%	547	
AMR	185	2,019	3,376	0	0.00%	0	0.00%	0	0.00%	0	0.00%	24	12.97%	335	16.59%	\$4,078	\$1,366	\$0.099	0.34	0.96	0.30	4.00	0.34	0.0535	0.40	0.0231	0.00	n.a	n.a	n.a	n.a	n.a	5.81%	1,561	
AMT	75	978	1,509	0	0.00%	0	0.00%	0	0.00%	0	0.00%	38	50.67%	482	49.28%	\$3,809	\$1,836	\$0.120	0.20	2.17	0.20	n.a	0.23	0.0368	0.21	0.0100	0.00	0.0475	n.a	n.a	n.a	n.a	n.a	4.48%	273
AMTD	249	2,999	3,658	0	0.00%	0	0.00%	0	0.00%	0	0.00%	186	74.70%	2,042	68.09%	\$2,573	\$5,255	\$0.058	0.22	2.90	0.22	n.a	0.17	0.0281	0.41	0.0228	0.00	0.0100	0.24	0.0289	n.a	n.a	8.93%	493	
AMX	60	1,181	1,650	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	31.67%	272	23.03%	\$3,371	\$917	\$0.124	0.80	1.72	0.36	10.17	1.59	0.0494	0.44	0.0100	n.a	n.a	0.00	0.0326	n.a	n.a	5.24%	195	
AMZN	690	10,347	11,703	0	0.00%	0	0.00%	0	0.00%	0	0.00%	505	73.19%	7,022	67.87%	\$2,642	\$18,555	\$0.051	0.25	2.90	0.20	4.34	0.25	0.0292	0.31	0.0274	0.00	0.0251	0.00	0.0355	0.28	0.0203	7.18%	1,876	
AN	18	313	1,143	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	5.56%	10	3.19%	\$2,000	\$20	\$0.106	0.47	0.60	0.47	n.a	0.46	0.0200	0.50	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.02%	85	
ANF	453	2,023	2,510	1	0.22%	10	0.49%	0	0.00%	0	0.																								

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BBT	69	887	988	0	0.00%	0	0.00%	0	0.00%	0	0.00%	48	69.57%	533	60.09%	\$3,002	\$1,600	\$0.058	0.13	2.46	0.13	n.a	0.08	0.0368	0.19	0.0196	n.a	n.a	n.a	n.a	n.a	7.23%	132		
BBY	290	3,183	4,459	0	0.00%	0	0.00%	0	0.00%	0	0.00%	217	74.83%	2,248	70.63%	\$3,327	\$7,479	\$0.058	0.16	2.95	0.16	4.00	0.20	0.0338	0.17	0.0411	0.00	n.a	0.00	0.0225	n.a	n.a	7.46%	604	
BEAS	226	3,769	5,439	0	0.00%	0	0.00%	0	0.00%	0	0.00%	166	73.45%	2,647	70.23%	\$2,599	\$6,880	\$0.053	0.12	2.86	0.12	n.a	0.13	0.0276	0.10	0.0201	0.00	0.0100	0.25	0.0289	0.00	0.0400	5.52%	511	
BHI	232	2,826	3,297	0	0.00%	0	0.00%	0	0.00%	0	0.00%	105	45.26%	1,032	36.52%	\$5,467	\$5,642	\$0.096	0.25	1.67	0.25	n.a	0.26	0.0578	0.12	0.0321	0.67	n.a	0.00	0.0838	n.a	n.a	12.00%	850	
BIIB	67	716	880	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	11.94%	103	14.39%	\$2,738	\$262	\$0.072	0.31	0.87	0.31	n.a	0.37	0.0249	0.00	0.0300	n.a	n.a	n.a	n.a	n.a	6.79%	397		
BJS	324	5,593	8,921	0	0.00%	0	0.00%	0	0.00%	0	0.00%	146	45.06%	1,924	34.40%	\$4,571	\$8,794	\$0.093	0.32	1.68	0.32	n.a	0.26	0.0507	0.36	0.0369	0.79	n.a	0.00	0.0516	n.a	n.a	10.69%	1,673	
BK	105	4,165	5,949	0	0.00%	0	0.00%	0	0.00%	0	0.00%	48	45.71%	1,444	34.67%	\$2,513	\$3,629	\$0.066	0.25	1.62	0.25	n.a	0.16	0.0405	0.32	0.0251	n.a	n.a	0.25	0.0200	0.26	0.0182	8.67%	740	
BLS	102	1,493	1,606	0	0.00%	0	0.00%	0	0.00%	0	0.00%	49	48.04%	519	34.76%	\$3,264	\$1,694	\$0.066	0.17	1.56	0.17	n.a	0.21	0.0278	0.00	0.0300	0.00	0.0600	n.a	n.a	n.a	n.a	1.42%	238	
BMY	281	6,815	8,869	0	0.00%	0	0.00%	0	0.00%	0	0.00%	216	76.87%	4,729	69.39%	\$2,306	\$10,903	\$0.042	0.20	2.91	0.20	n.a	0.15	0.0324	0.27	0.0314	0.25	0.0253	0.16	0.0233	0.18	0.0131	7.31%	1,197	
BP	321	4,428	4,690	0	0.00%	0	0.00%	0	0.00%	0	0.00%	288	89.72%	3,620	81.75%	\$4,244	\$15,365	\$0.056	0.13	3.35	0.13	5.00	0.11	0.0513	0.06	0.0382	0.00	0.0200	0.34	0.0207	0.00	0.0800	13.03%	614	
BRCD	295	7,511	8,944	0	0.00%	0	0.00%	0	0.00%	0	0.00%	208	70.51%	5,303	70.60%	\$2,060	\$10,923	\$0.046	0.16	2.93	0.15	5.00	0.26	0.0276	0.12	0.0237	0.17	0.0121	0.08	0.0174	0.09	0.0152	12.70%	815	
BRCM	1,652	25,800	31,916	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,211	72.86%	18,603	72.10%	\$3,560	\$62,315	\$0.058	0.18	3.00	0.18	4.74	0.22	0.0347	0.19	0.0365	0.15	0.0371	0.23	0.0306	0.04	0.0257	7.18%	2,967	
BRL	40	266	553	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	55.00%	130	48.87%	\$4,108	\$534	\$0.179	0.18	2.13	0.18	n.a	0.18	0.0411	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.15%	55	
BSC	459	3,392	3,659	0	0.00%	0	0.00%	0	0.00%	0	0.00%	372	81.05%	2,524	74.41%	\$6,572	\$16,588	\$0.119	0.12	3.06	0.12	n.a	0.14	0.0586	0.00	0.0805	n.a	n.a	0.00	0.1278	n.a	n.a	7.47%	714	
BSX	165	3,253	5,905	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	11.89%	512	15.74%	\$2,291	\$1,173	\$0.072	0.13	1.75	0.37	19.74	0.41	0.0410	0.35	0.0100	1.41	0.0200	0.00	0.0150	6.69	n.a	3.13%	1,181	
BUD	80	1,422	1,643	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	63.75%	800	56.26%	\$3,331	\$2,665	\$0.060	0.19	2.42	0.19	n.a	0.32	0.0382	0.26	0.0346	0.00	n.a	0.00	0.0200	0.00	0.0284	11.44%	288	
BVF	98	966	1,668	0	0.00%	0	0.00%	0	0.00%	0	0.00%	69	70.41%	562	58.18%	\$2,847	\$1,600	\$0.071	0.13	2.44	0.13	n.a	0.16	0.0327	0.00	0.0162	n.a	n.a	n.a	n.a	n.a	n.a	8.66%	273	
BZH	54	1,331	2,830	0	0.00%	0	0.00%	0	0.00%	0	0.00%	21	38.89%	660	49.59%	\$2,735	\$1,805	\$0.158	0.27	2.24	0.27	n.a	0.39	0.0362	0.57	n.a	0.00	n.a	0.00	0.0242	0.00	0.0200	7.21%	372	
C	448	15,963	20,204	0	0.00%	0	0.00%	0	0.00%	0	0.00%	302	67.41%	9,596	60.11%	\$2,472	\$23,720	\$0.048	0.16	2.51	0.16	n.a	0.18	0.0329	0.20	0.0272	0.00	0.0291	0.18	0.0265	0.14	0.0193	3.66%	3,657	
CA	61	2,097	3,895	0	0.00%	0	0.00%	0	0.00%	0	0.00%	30	49.18%	1,473	70.24%	\$3,019	\$4,447	\$0.056	0.07	2.88	0.07	n.a	0.20	0.0365	0.19	0.0400	0.00	0.0151	0.00	0.0388	0.00	0.0265	11.66%	419	
CAG	14	392	464	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	7.14%	5	1.28%	\$2,000	\$10	\$0.069	0.66	0.71	0.66	n.a	0.31	0.0200	1.00	n.a	0.00	n.a	1.00	n.a	n.a	n.a	3.46%	103	
CAH	52	765	1,673	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	48.08%	385	50.33%	\$4,494	\$1,730	\$0.148	0.19	2.19	0.19	n.a	0.25	0.0386	0.00	0.0533	n.a	n.a	n.a	n.a	n.a	n.a	8.45%	285	
CAL	41	670	855	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	53.66%	475	70.90%	\$3,707	\$1,761	\$0.071	0.34	3.06	0.29	4.00	0.47	0.0454	0.20	0.0344	n.a	n.a	0.00	0.0200	n.a	n.a	2.63%	177	
CAT	774	12,217	13,691	0	0.00%	0	0.00%	0	0.00%	0	0.00%	584	75.45%	9,148	74.88%	\$3,235	\$29,598	\$0.062	0.13	3.07	0.13	n.a	0.14	0.0384	0.16	0.0309	0.48	0.0400	0.23	0.0304	0.03	0.0252	7.74%	2,797	
CB	66	1,077	1,225	0	0.00%	0	0.00%	0	0.00%	0	0.00%	35	53.03%	688	63.88%	\$3,033	\$2,087	\$0.059	0.24	2.57	0.24	4.00	0.37	0.0401	0.34	0.0315	0.00	0.0379	0.00	0.0200	0.00	0.0100	9.24%	180	
CBH	101	1,300	2,026	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	50.50%	561	43.15%	\$3,490	\$1,958	\$0.192	0.29	2.01	0.29	n.a	0.20	0.0384	1.22	n.a	0.00	0.0245	n.a	n.a	n.a	n.a	6.95%	271	
CC	38	766	819	0	0.00%	0	0.00%	0	0.00%	0	0.00%	12	31.58%	521	68.02%	\$4,896	\$2,551	\$0.037	0.08	2.79	0.08	n.a	0.17	0.0453	n.a	n.a	n.a	n.a	n.a	0.00	0.0500	4.94%	114		
CCK	28	400	702	0	0.00%	0	0.00%	0	0.00%	0	0.00%	12	42.86%	155	38.75%	\$2,245	\$348	\$0.064	0.23	1.77	0.23	n.a	0.33	0.0276	0.00	0.0163	n.a	n.a	n.a	n.a	n.a	n.a	4.60%	85	
CCL	30	313	411	0	0.00%	0	0.00%	0	0.00%	0	0.00%	15	50.00%	157	50.16%	\$4,389	\$689	\$0.144	0.14	2.14	0.14	n.a	0.14	0.0439	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	3.22%	76	
CCMP	90	653	964	0	0.00%	0	0.00%	0	0.00%	0	0.00%	69	76.67%	365	55.90%	\$5,238	\$1,912	\$0.096	0.09	2.31	0.09	n.a	0.11	0.0532	0.00	0.0425	n.a	n.a	n.a	n.a	n.a	n.a	16.81%	132	
CCU	32	526	634	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	31.25%	40	7.60%	\$1,700	\$68	\$0.139	0.52	0.82	0.17	4.00	0.20	0.0170	0.70	n.a	n.a	n.a	n.a	n.a	n.a	n.a	14.37%	149	
CD	72	1,107	2,169	0	0.00%	0	0.00%	0	0.00%	0	0.00%	24	33.33%	430	38.84%	\$1,753	\$754	\$0.131	0.31	1.85	0.19	4.47	0.33	0.0118	0.00	0.0256	n.a	n.a	1.00	n.a	n.a	n.a	3.50%	208	
CDWC	38	434	681	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	50.00%	254	58.53%	\$2,858	\$726	\$0.110	0.21	2.51	0.21	n.a	0.27	0.0352	0.00	0.0108	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	7.59%	100
CECO	196	1,673	2,686	0	0.00%	0	0.00%	0	0.00%	0	0.00%	144	73.47%	1,047	62.58%	\$4,005	\$4,193	\$0.091	0.28	2.65	0.28	n.a	0.25	0.0405	0.34	0.0388	n.a	n.a	n.a	n.a	n.a	n.a	6.85%	265	
CELG	395	4,452	8,053	0	0.00%	0	0.00%	0	0.00%	0	0.00%	115	29.11%	1,702	38.23%	\$3,321	\$5,653	\$0.127	0.30	1.83	0.29	4.88	0.34	0.0360	0.00	0.0390	0.00	0.0336	0.00	0.0181	1.00	n.a	4.91%	888	
CEPH	237	2,334	3,652	0	0.00%	0	0.00%	0	0.00%	0	0.00%	60	25.32%	601	25.75%	\$3,707	\$2,228	\$0.115	0.34	1.33	0.30	7.33	0.35	0.0419	0.19	0.0238	n.a	n.a	n.a	n.a	n.a	n.a	7.43%	718	
CFC	157	2,873	3,689	0	0.00%	0	0.00%	0	0.00%	0	0.00%	117	74.52%	2,118	73.72%	\$4,027	\$8,529	\$0.070	0.18	3.04	0.18	n.a	0.23	0.0460	0.21	0.0324	0.00	0.0273	0.00	0.0519	0.00	0.0200	6.90%	401	
CHINA	31	724	779	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	54.84%	495	68.37%	\$1,776	\$879	\$0.044	0.26	2.99	0.26	n.a	0.54	0.0174	0.15	0.0227	0.00	0.0200	n.a	n.a	0.00	0.0100	20.12%	164	
CHIR	5	66	66	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.119	2.67	2.67	2.67	n.a	2.67	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.35%	23	
CHK	746	9,597	11,741	0	0.00%	0	0.00%	0	0.00%	0	0.00%	576	77.21%	7,540	78.57%	\$3,328	\$25,090	\$0.056	0.16	3.25	0.16	10.00	0.15	0.0334	0.20</										

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADY		
CTXS	123	1,136	1,977	0	0.00%	0	0.00%	0	0.00%	0	0.00%	69	56.10%	510	44.89%	\$3,933	\$2,006	\$0.082	0.41	2.17	0.41	n.a	0.28	0.0401	1.27	0.0300	n.a	n.a	n.a	n.a	9.64%	335			
CVC	75	1,300	1,830	0	0.00%	0	0.00%	0	0.00%	0	0.00%	18	24.00%	419	32.23%	\$1,905	\$798	\$0.121	0.47	1.72	0.29	4.39	0.45	0.0219	0.49	0.0176	n.a	n.a	n.a	n.a	3.88%	325			
CVS	111	2,106	3,006	0	0.00%	0	0.00%	0	0.00%	0	0.00%	67	60.36%	1,066	50.62%	\$3,079	\$3,282	\$0.074	0.26	2.20	0.26	n.a	0.27	0.0327	0.26	0.0326	0.40	n.a	0.17	0.0284	n.a	7.07%	337		
CVTX	23	307	475	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	13.04%	70	22.80%	\$5,429	\$380	\$0.171	0.07	0.98	0.07	n.a	0.08	0.0800	0.00	0.0500	0.00	0.0500	n.a	n.a	5.30%	162			
CVX	384	9,380	12,593	0	0.00%	0	0.00%	0	0.00%	0	0.00%	264	68.75%	5,754	61.34%	\$3,513	\$20,216	\$0.052	0.21	2.61	0.15	18.85	0.35	0.0391	0.24	0.0376	0.00	0.0200	0.09	0.0457	0.12	0.0213	9.68%	1,817	
CY	233	3,638	6,297	0	0.00%	0	0.00%	0	0.00%	0	0.00%	129	55.36%	1,959	53.85%	\$2,480	\$4,859	\$0.053	0.44	2.56	0.34	4.94	0.62	0.0305	0.05	0.0212	0.40	0.0172	0.20	0.0150	n.a	7.05%	605		
CYBX	41	355	776	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	12.20%	38	10.70%	\$1,474	\$56	\$0.159	2.92	3.35	0.39	15.84	2.92	0.0147	n.a	n.a	n.a	n.a	n.a	n.a	5.59%	84			
CYD	24	610	1,096	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.079	14.87	14.87	10.26	20.96	13.41	n.a	7.77	n.a	0.00	n.a	25.00	n.a	26.00	n.a	4.62%	75	
CYMI	150	1,439	2,543	0	0.00%	0	0.00%	0	0.00%	0	0.00%	82	54.67%	710	49.34%	\$3,193	\$2,267	\$0.156	0.31	2.23	0.29	4.50	0.31	0.0323	0.43	0.0700	n.a	n.a	0.00	0.0145	n.a	15.44%	513		
CZN	12	260	321	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.115	0.63	0.63	0.63	n.a	0.45	n.a	0.75	n.a	n.a	n.a	n.a	n.a	8.66%	23			
DCX	13	255	255	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	84.62%	172	67.45%	\$2,076	\$357	\$0.086	0.00	2.70	0.00	n.a	0.00	0.0361	n.a	n.a	0.00	n.a	0.00	0.0100	n.a	2.71%	172		
DD	323	3,673	4,370	0	0.00%	0	0.00%	0	0.00%	0	0.00%	272	84.21%	2,730	74.33%	\$3,251	\$8,874	\$0.053	0.17	3.08	1.17	n.a	n.a	0.12	0.0384	0.23	0.0287	0.39	0.0223	0.26	0.0181	0.00	0.0290	11.84%	750
DE	160	1,814	2,763	0	0.00%	0	0.00%	0	0.00%	0	0.00%	115	71.88%	1,423	78.45%	\$4,377	\$6,228	\$0.096	0.09	3.20	0.09	n.a	0.14	0.0456	0.00	0.0496	0.00	0.0309	n.a	n.a	0.00	0.0200	11.91%	491	
DELL	759	19,850	31,342	0	0.00%	0	0.00%	0	0.00%	0	0.00%	539	71.01%	12,358	62.26%	\$3,367	\$41,605	\$0.048	0.24	2.69	0.24	4.08	0.18	0.0352	0.19	0.0291	0.19	0.0321	0.22	0.0382	0.32	0.0337	8.12%	3,568	
DGX	41	357	423	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	60.98%	183	51.26%	\$4,301	\$787	\$0.074	0.14	2.16	0.14	n.a	0.17	0.0561	n.a	n.a	0.00	0.0100	n.a	n.a	n.a	7.28%	127		
DHB	37	924	1,135	0	0.00%	0	0.00%	0	0.00%	0	0.00%	18	48.65%	366	39.61%	\$1,473	\$539	\$0.075	0.20	1.75	0.20	n.a	0.18	0.0186	0.47	0.0144	0.00	0.0100	n.a	n.a	0.00	n.a	17.29%	133	
DHI	145	2,522	3,323	0	0.00%	0	0.00%	0	0.00%	0	0.00%	104	71.72%	1,728	68.52%	\$2,505	\$4,329	\$0.092	0.19	2.90	0.19	n.a	0.20	0.0326	0.34	0.0254	0.00	0.0155	0.00	0.0200	0.00	0.0208	6.83%	414	
DHR	35	276	276	0	0.00%	0	0.00%	0	0.00%	0	0.00%	29	82.86%	215	77.90%	\$4,837	\$1,040	\$0.050	0.07	3.19	0.07	n.a	0.07	0.0484	n.a	n.a	n.a	n.a	n.a	n.a	n.a	7.61%	80		
DIS	167	2,879	4,265	0	0.00%	0	0.00%	0	0.00%	0	0.00%	142	85.03%	2,072	71.97%	\$2,623	\$5,435	\$0.039	0.17	2.91	1.17	n.a	0.15	0.0329	0.06	0.0213	0.50	0.0400	0.00	0.0100	0.50	0.0150	7.42%	506	
DISH	46	737	820	0	0.00%	0	0.00%	0	0.00%	0	0.00%	26	56.52%	418	56.72%	\$3,246	\$1,357	\$0.059	0.16	2.41	0.16	n.a	0.27	0.0315	0.21	n.a	0.00	0.0600	0.00	0.0250	n.a	n.a	2.55%	196	
DNA	2,011	14,000	15,932	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,769	87.97%	11,655	83.25%	\$3,826	\$44,590	\$0.053	0.23	3.49	0.16	15.54	0.25	0.0394	0.19	0.0402	0.00	0.0140	0.00	0.0226	n.a	n.a	6.86%	1,464	
DNDN	4	43	122	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.214	0.72	0.72	0.72	n.a	0.72	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.20%	8			
DO	268	2,337	2,847	0	0.00%	0	0.00%	0	0.00%	0	0.00%	167	62.31%	1,101	47.11%	\$4,824	\$5,311	\$0.167	0.26	2.13	0.26	5.00	0.31	0.0559	0.00	0.0293	n.a	n.a	0.00	0.0193	n.a	n.a	7.87%	406	
DOW	275	4,932	5,543	0	0.00%	0	0.00%	0	0.00%	0	0.00%	208	75.64%	3,382	68.57%	\$3,386	\$11,450	\$0.049	0.20	2.87	0.18	18.00	0.22	0.0434	0.12	0.0302	0.36	0.0273	0.28	0.0194	0.00	0.0144	10.25%	829	
DOX	36	436	739	0	0.00%	0	0.00%	0	0.00%	0	0.00%	26	72.22%	247	56.65%	\$4,502	\$1,112	\$0.088	0.19	2.43	0.15	4.00	0.25	0.0355	0.16	0.0625	n.a	n.a	n.a	n.a	n.a	8.06%	100		
DUK	60	1,307	1,489	0	0.00%	0	0.00%	0	0.00%	0	0.00%	42	70.00%	1,000	76.51%	\$3,841	\$3,841	\$0.070	0.26	3.22	0.26	n.a	0.51	0.0267	0.24	0.0498	0.00	0.0100	0.26	0.0230	0.00	0.0751	12.50%	245	
DVN	397	4,194	5,534	0	0.00%	0	0.00%	0	0.00%	0	0.00%	292	73.55%	2,461	58.68%	\$4,390	\$10,803	\$0.081	0.27	2.59	0.18	10.95	0.32	0.0444	0.19	0.0453	0.00	0.0200	n.a	n.a	n.a	7.21%	1,193		
DYN	22	302	385	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	45.45%	169	55.96%	\$2,728	\$461	\$0.053	0.38	2.36	0.38	n.a	0.30	0.0304	0.63	0.0238	n.a	n.a	n.a	n.a	n.a	1.74%	30		
EBAY	1,289	22,611	25,939	0	0.00%	0	0.00%	0	0.00%	0	0.00%	999	77.50%	18,106	80.08%	\$3,020	\$54,672	\$0.043	0.31	3.44	0.16	19.09	0.27	0.0309	0.30	0.0363	1.73	0.0185	0.12	0.0242	0.14	0.0282	7.30%	3,380	
EDS	24	327	352	0	0.00%	0	0.00%	0	0.00%	0	0.00%	18	75.00%	196	59.94%	\$3,219	\$631	\$0.052	0.10	2.48	0.10	n.a	0.14	0.0322	0.00	n.a	n.a	n.a	n.a	n.a	n.a	13.28%	87		
EIX	26	357	549	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	26.92%	83	23.25%	\$2,795	\$232	\$0.083	0.74	1.62	0.74	n.a	1.02	0.0497	0.34	0.0104	n.a	n.a	n.a	n.a	n.a	15.20%	152		
EK	84	1,596	4,286	0	0.00%	0	0.00%	0	0.00%	0	0.00%	41	48.81%	692	43.36%	\$2,749	\$1,902	\$0.073	0.18	1.91	0.18	n.a	0.26	0.0387	0.15	0.0200	n.a	n.a	0.00	0.0170	n.a	n.a	4.04%	473	
ELN	137	2,121	3,342	0	0.00%	0	0.00%	0	0.00%	0	0.00%	50	36.50%	1,049	49.46%	\$4,324	\$4,536	\$0.073	0.66	2.60	0.62	6.67	0.39	0.0437	1.62	0.0453	0.00	0.0300	0.00	0.0422	n.a	n.a	2.33%	546	
ELX	140	2,050	2,932	0	0.00%	0	0.00%	0	0.00%	0	0.00%	85	60.71%	1,170	57.07%	\$3,077	\$3,600	\$0.060	0.45	2.69	0.25	8.40	0.47	0.0305	0.86	0.0146	0.00	0.0512	1.00	n.a	0.00	0.0313	10.54%	335	
EMC	223	9,356	11,189	0	0.00%	0	0.00%	0	0.00%	0	0.00%	158	70.85%	7,495	80.11%	\$2,986	\$22,377	\$0.039	0.10	3.29	0.10	4.75	0.11	0.0295	0.24	0.0231	0.36	0.0290	0.20	0.0234	0.00	0.0318	12.52%	1,455	
EOG	180	1,619	1,804	1	0.56%	10	0.62%	0	0.00%	0	0.00%	138	76.67%	889	54.91%	\$5,238	\$4,657	\$0.116	0.22	2.37	0.22	n.a	0.14	0.0522	0.85	0.0534	n.a	n.a	n.a	n.a	n.a	6.80%	530		
EP	87	2,508	2,825	0	0.00%	0	0.00%	0	0.00%	0	0.00%	63	72.41%	1,895	75.56%	\$3,193	\$6,951	\$0.044	0.20	3.20	0.20	n.a	0.14	0.0316	0.63	0.0304	0.00	0.0285	0.14	0.0285	0.00	0.0364	8.25%	359	
ERES	40	451	476	0	0.00%	0	0.00%	0	0.00%	0	0.00%	28	70.00%	288	63.86%	\$3,111	\$896	\$0.093	0.22	2.75	0.22	n.a	0.26	0.0349	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	4.71%	61		
ERICY	51	1,075	2,266	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	9.80%	280	26.05%	\$3,143	\$880	\$0.079	0.48	1.52	0.32	17.00	0.74	0.0433	0.39	0.0100	0.50	n.a	0.00	0.0350	n.a	n.a	8.96%	574	
ERTS	184	3,905	6,445	0	0.00%	0	0.00%	0	0.00%	0	0.00%	115	62.50%	2,583	66.15%	\$2,979	\$7,694	\$0.060	0.18	2.80	0.18	n.a	0.19	0.0352	0.10	0.0268	0.00	0.0590	0.00	0.0200	0.28	0.0216	13.13%	834	
ESI	35	171	194	0	0.00%	0	0.00																												

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADY	
GENZ	118	1,295	1,989	0	0.00%	0	0.00%	0	0.00%	0	0.00%	55	46.61%	618	47.72%	\$3,892	\$2,405	\$0.126	0.26	2.15	0.26	n.a	0.28	0.0333	0.22	0.0476	n.a	n.a	n.a	n.a	10.09%	623		
GERN	51	482	1,054	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	3.92%	8	1.66%	\$4,500	\$36	\$0.090	1.78	1.85	0.36	7.28	1.29	0.0450	6.00	n.a	n.a	n.a	n.a	n.a	5.77%	80		
GFI	199	3,700	4,402	0	0.00%	0	0.00%	0	0.00%	0	0.00%	154	77.39%	3,148	85.08%	\$3,666	\$11,540	\$0.069	0.11	3.41	0.11	n.a	0.13	0.0390	0.04	0.0283	0.38	0.0509	0.15	0.0465	0.00	0.0194	6.63%	368
GG	2,423	23,933	26,360	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2,131	87.95%	20,641	86.24%	\$3,529	\$72,850	\$0.060	0.13	3.52	0.12	5.44	0.16	0.0372	0.10	0.0308	0.00	0.0372	0.06	0.0351	0.00	0.0290	11.86%	2,029
GILD	502	5,373	6,822	0	0.00%	0	0.00%	0	0.00%	0	0.00%	341	67.93%	3,629	67.54%	\$3,885	\$14,100	\$0.081	0.22	2.86	0.22	5.00	0.24	0.0430	0.26	0.0283	0.12	0.0304	0.00	0.0387	n.a	n.a	6.60%	938
GIS	66	744	860	0	0.00%	0	0.00%	0	0.00%	0	0.00%	35	53.03%	259	34.81%	\$3,838	\$994	\$0.080	0.23	1.63	0.23	n.a	0.18	0.0424	0.34	0.0250	n.a	n.a	n.a	n.a	n.a	10.43%	106	
GLG	240	2,217	2,657	0	0.00%	0	0.00%	0	0.00%	0	0.00%	207	86.25%	1,853	83.58%	\$4,267	\$7,907	\$0.090	0.16	3.46	0.14	5.00	0.17	0.0476	0.35	0.0246	0.00	0.0431	0.00	0.0453	0.00	0.0334	8.01%	245
GLW	1,233	12,408	12,904	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,079	87.51%	10,803	87.06%	\$3,624	\$39,147	\$0.044	0.13	3.54	0.11	7.50	0.12	0.0359	0.14	0.0381	0.18	0.0207	0.14	0.0417	n.a	n.a	11.58%	1,211
GM	374	9,212	16,661	1	0.27%	50	0.54%	1	0.27%	50	0.54%	31	8.29%	1,692	18.37%	\$1,781	\$3,014	\$0.068	0.32	1.05	0.25	4.48	0.37	0.0188	0.30	0.0100	0.32	n.a	0.80	0.0128	0.00	0.0200	2.93%	2,586
GMST	3	115	115	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	66.67%	15	13.04%	\$2,800	\$42	\$0.049	0.00	0.52	0.00	n.a	0.00	0.0280	n.a	n.a	n.a	n.a	n.a	n.a	n.a	13.17%	6	
GNSS	51	614	1,044	0	0.00%	0	0.00%	0	0.00%	0	0.00%	27	52.94%	330	53.75%	\$2,897	\$956	\$0.080	0.21	2.35	0.21	n.a	0.28	0.0317	0.00	0.0400	0.00	0.0400	0.00	0.0100	n.a	n.a	9.85%	115
GOOG	908	8,290	11,674	21	2.31%	199	2.40E-02	1	0.11%	1	1.21E-04	15	1.65%	407	4.91%	\$1,845	\$751	\$0.248	1.23	1.43	0.76	8.45	1.01	0.0290	3.51	0.0171	0.00	n.a	0.00	0.0100	0.00	n.a	2.28%	2,672
GPS	23	635	1,216	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	13.04%	63	9.92%	\$2,968	\$187	\$0.122	0.10	0.50	0.10	n.a	0.16	0.0285	0.17	0.0300	0.00	n.a	n.a	n.a	n.a	n.a	9.78%	235
GRA	3	22	27	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.241	0.45	0.45	0.45	n.a	0.45	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.05%	3	
GRMN	88	902	1,017	0	0.00%	0	0.00%	0	0.00%	0	0.00%	44	50.00%	539	59.76%	\$5,067	\$2,731	\$0.191	0.19	2.51	0.19	n.a	0.19	0.0628	0.20	0.0343	n.a	n.a	n.a	n.a	n.a	n.a	2.29%	128
GS	1,371	18,062	21,482	0	0.00%	0	0.00%	0	0.00%	0	0.00%	979	71.41%	12,550	69.48%	\$3,921	\$49,209	\$0.109	0.19	2.88	0.19	8.18	0.21	0.0438	0.08	0.0364	0.06	0.0345	0.47	0.0207	0.16	n.a	5.49%	2,601
GSF	208	2,725	2,926	0	0.00%	0	0.00%	0	0.00%	0	0.00%	154	74.04%	2,038	74.79%	\$3,960	\$8,071	\$0.076	0.36	3.31	0.36	n.a	0.20	0.0503	0.05	0.0305	n.a	n.a	0.40	0.0405	1.56	0.0100	10.77%	432
GSK	46	300	300	0	0.00%	0	0.00%	0	0.00%	0	0.00%	39	84.78%	244	81.33%	\$3,824	\$933	\$0.051	0.05	3.29	0.05	n.a	0.05	0.0382	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	28.34%	268
GT	63	1,013	1,078	0	0.00%	0	0.00%	0	0.00%	0	0.00%	48	76.19%	912	90.03%	\$2,328	\$2,123	\$0.037	0.11	3.62	0.11	n.a	0.12	0.0273	0.28	0.0122	0.00	0.0200	0.00	0.0300	0.00	0.0215	6.52%	174
HAL	956	10,882	14,458	0	0.00%	0	0.00%	0	0.00%	0	0.00%	632	66.11%	6,825	62.72%	\$4,331	\$29,560	\$0.080	0.22	2.67	0.20	16.85	0.24	0.0442	0.22	0.0409	0.08	0.0337	0.11	0.0528	0.44	0.0319	5.11%	1,946
HBC	15	154	165	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	66.67%	89	57.79%	\$3,955	\$352	\$0.083	0.23	2.47	0.23	n.a	0.39	0.0587	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	13.47%	98
HCA	65	1,058	1,361	0	0.00%	0	0.00%	0	0.00%	0	0.00%	33	50.77%	620	58.60%	\$3,547	\$2,199	\$0.054	0.20	2.53	0.20	n.a	0.16	0.0371	0.44	0.0284	0.00	0.0300	0.00	0.0400	n.a	n.a	9.73%	469
HD	502	6,826	7,271	0	0.00%	0	0.00%	0	0.00%	0	0.00%	443	88.25%	5,616	82.27%	\$2,910	\$16,345	\$0.043	0.14	3.39	0.14	n.a	0.06	0.0314	0.12	0.0306	0.38	0.0288	0.41	0.0359	0.00	0.0116	10.06%	1,323
HDI	259	3,222	4,569	0	0.00%	0	0.00%	0	0.00%	0	0.00%	189	72.97%	2,251	69.86%	\$2,810	\$6,325	\$0.055	0.17	2.91	0.16	5.00	0.20	0.0281	0.15	0.0247	0.00	0.0200	n.a	n.a	0.00	0.0401	8.33%	643
HHH	38	474	526	0	0.00%	0	0.00%	0	0.00%	0	0.00%	28	73.68%	209	44.09%	\$4,555	\$952	\$0.095	0.08	1.84	0.08	n.a	0.14	0.0456	0.00	n.a	n.a	n.a	n.a	n.a	0.00	n.a	5.90%	80
HL	8	73	94	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.084	0.07	0.07	0.07	n.a	0.07	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.43%	36	
HMY	165	3,368	3,573	0	0.00%	0	0.00%	0	0.00%	0	0.00%	123	74.55%	2,508	74.47%	\$2,364	\$5,929	\$0.076	0.17	3.08	0.17	n.a	0.20	0.0304	0.33	0.0211	0.00	0.0173	0.00	0.0151	0.00	0.0202	5.23%	238
HON	177	2,761	3,897	0	0.00%	0	0.00%	0	0.00%	0	0.00%	132	74.58%	1,625	58.86%	\$3,777	\$6,137	\$0.070	0.24	2.58	0.24	n.a	0.14	0.0319	0.20	0.0415	0.00	0.0555	0.53	0.0212	0.43	0.0561	10.58%	743
HOT	31	438	488	0	0.00%	0	0.00%	0	0.00%	0	0.00%	21	67.4%	282	64.38%	\$2,911	\$821	\$0.108	0.26	2.84	0.04	5.00	0.58	0.0386	0.00	n.a	0.00	0.0122	n.a	n.a	0.00	0.0311	8.08%	67
HOV	153	1,716	1,858	0	0.00%	0	0.00%	0	0.00%	0	0.00%	132	86.27%	1,515	88.29%	\$4,382	\$6,639	\$0.063	0.11	3.59	0.11	n.a	0.18	0.0396	0.13	0.0479	0.00	0.0543	0.00	0.0422	0.00	0.0400	7.05%	205
HPQ	339	6,313	8,623	0	0.00%	0	0.00%	0	0.00%	0	0.00%	235	69.32%	4,457	70.60%	\$2,679	\$11,940	\$0.051	0.19	2.94	0.18	5.00	0.17	0.0346	0.27	0.0198	0.30	0.0306	0.21	0.0214	0.00	0.0200	10.05%	1,154
HRB	78	1,806	2,150	0	0.00%	0	0.00%	0	0.00%	0	0.00%	66	84.62%	1,279	79.64%	\$2,746	\$3,512	\$0.057	0.11	3.25	0.11	n.a	0.08	0.0374	0.24	0.0232	0.00	0.0175	0.00	0.0200	n.a	n.a	15.97%	237
HSY	204	2,623	4,770	0	0.00%	0	0.00%	0	0.00%	0	0.00%	136	66.67%	1,088	41.48%	\$3,651	\$3,972	\$0.073	0.18	1.82	0.18	n.a	0.19	0.0434	0.22	0.0200	n.a	n.a	0.00	0.0188	n.a	n.a	20.39%	543
IACI	78	1,192	2,064	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	46.15%	546	45.81%	\$3,841	\$2,097	\$0.069	0.29	2.00	0.25	4.00	0.29	0.0415	0.22	0.0376	0.50	0.0300	n.a	n.a	n.a	n.a	12.48%	341
IBB	150	2,152	3,074	0	0.00%	0	0.00%	0	0.00%	0	0.00%	121	80.67%	1,335	62.04%	\$3,987	\$5,323	\$0.091	0.23	2.69	0.23	5.00	0.13	0.0486	0.00	0.0440	0.59	0.0254	0.00	0.0262	0.00	0.0100	3.06%	242
IBM	633	11,131	13,523	0	0.00%	0	0.00%	0	0.00%	0	0.00%	520	82.15%	8,879	79.77%	\$2,944	\$26,141	\$0.046	0.11	3.25	0.11	n.a	0.15	0.0332	0.08	0.0306	0.21	0.0239	0.00	0.0240	0.00	0.0231	7.85%	2,221
ICOS	25	347	427	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	52.00%	192	55.33%	\$2,151	\$413	\$0.074	0.17	2.35	0.17	n.a	0.31	0.0343	0.00	n.a	n.a	n.a	n.a	n.a	0.00	0.0100	4.12%	68
IDCC	55	635	912	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	10.91%	110	17.32%	\$1,927	\$212	\$0.116	0.68	1.34	0.68	n.a	0.43	0.0253	1.83	0.0120	n.a	n.a	n.a	n.a	n.a	n.a	3.72%	162
IGT	73	1,190	1,555	0	0.00%	0	0.00%	0	0.00%	0	0.00%	33	45.21%	402	33.78%	\$3,582	\$1,440	\$0.080	0.25	1.97	0.25	n.a	0.14	0.0418	0.40	0.0200	0.00	0.0200	n.a	n.a	n.a	n.a	6.08%	255
IMCL	142	1,568	3,280	1	0.70%	4	0.26%	0	0.00%	0	0.00%	67	47.18%	592	37.76%	\$3,194	\$1,891	\$0.101	0.55	1.90	0.48													

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADY	
KMG	100	1,085	1,385	0	0.00%	0	0.00%	0	0.00%	0	0.00%	61	61.00%	606	55.85%	\$4,530	\$2,745	\$0.173	0.18	2.37	0.18	n.a	0.23	0.0549	0.00	0.0400	n.a	n.a	n.a	0.00	0.0100	10.34%	289		
KMX	28	257	303	0	0.00%	0	0.00%	0	0.00%	0	0.00%	24	85.71%	217	84.44%	\$2,760	\$599	\$0.111	0.12	3.49	0.12	n.a	0.14	0.0291	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	4.51%	32		
KO	123	5,565	8,170	0	0.00%	0	0.00%	0	0.00%	0	0.00%	62	50.41%	1,698	30.51%	\$2,786	\$4,730	\$0.056	0.55	1.71	0.55	n.a	0.14	0.0324	0.29	n.a	0.29	0.0300	0.36	0.0360	0.74	0.0237	11.75%	1,372	
KR	72	2,261	2,312	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	9.72%	39	1.72%	\$3,487	\$136	\$0.060	0.34	0.40	0.34	n.a	0.31	0.0349	0.29	n.a	0.77	n.a	0.17	n.a	0.45	n.a	20.43%	181	
KSS	144	1,404	1,663	0	0.00%	0	0.00%	0	0.00%	0	0.00%	98	68.06%	893	63.60%	\$3,979	\$3,553	\$0.067	0.18	2.65	0.18	n.a	0.16	0.0399	0.10	0.0330	0.50	0.0552	n.a	n.a	n.a	n.a	5.99%	470	
L	37	3,783	4,972	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	35.14%	1,032	27.28%	\$2,424	\$2,502	\$0.053	0.21	1.27	0.21	n.a	0.21	0.0297	0.19	0.0200	0.50	n.a	0.49	0.0320	0.11	0.0201	25.27%	642	
LEH	466	5,041	5,724	0	0.00%	0	0.00%	0	0.00%	0	0.00%	305	66.89%	3,385	67.15%	\$5,314	\$17,989	\$0.105	0.32	2.95	0.32	n.a	0.21	0.0535	0.08	0.0503	3.21	0.0421	0.00	0.0900	n.a	n.a	9.47%	1,468	
LEN	379	6,486	8,293	0	0.00%	0	0.00%	0	0.00%	0	0.00%	244	64.38%	2,634	40.61%	\$4,331	\$11,408	\$0.081	0.31	1.91	0.29	4.00	0.19	0.0454	0.40	0.0522	0.66	0.0600	0.00	0.0454	0.53	0.0153	6.58%	1,302	
LEXR	9	124	136	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.069	0.34	0.34	0.34	n.a	0.34	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.88%	27	
LF	4	27	60	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.111	0.74	0.74	0.74	n.a	0.74	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	7.78%	4	
LLL	211	1,417	1,654	0	0.00%	0	0.00%	0	0.00%	0	0.00%	165	78.20%	970	68.45%	\$4,131	\$4,007	\$0.075	0.09	2.80	0.09	n.a	0.10	0.0423	0.00	0.0342	n.a	n.a	n.a	n.a	n.a	n.a	18.12%	352	
LLTC	93	1,772	2,039	0	0.00%	0	0.00%	0	0.00%	0	0.00%	61	65.59%	1,046	59.03%	\$3,112	\$3,255	\$0.052	0.27	2.52	0.27	n.a	0.29	0.0302	0.20	0.0329	0.67	n.a	0.00	0.0315	0.00	0.0300	15.08%	547	
LLY	254	3,616	4,010	0	0.00%	0	0.00%	0	0.00%	0	0.00%	217	85.43%	3,040	84.07%	\$3,723	\$11,317	\$0.049	0.09	3.41	0.09	n.a	0.08	0.0368	0.21	0.0278	0.00	0.0838	0.00	0.0310	0.00	0.0395	7.90%	486	
LMT	58	975	1,173	0	0.00%	0	0.00%	0	0.00%	0	0.00%	39	67.24%	689	70.67%	\$3,202	\$2,206	\$0.070	0.13	2.96	0.13	n.a	0.21	0.0396	0.00	0.0211	0.00	0.0291	0.00	0.0200	n.a	n.a	13.25%	340	
LNCR	30	300	368	0	0.00%	0	0.00E+00	0	0.00%	0	0.00E+00	7	23.33%	74	24.67%	\$3,014	\$223	\$0.099	0.32	1.26	0.32	n.a	0.32	0.0301	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	8.07%	52	
LOW	150	2,107	2,482	0	0.00%	0	0.00%	0	0.00%	0	0.00%	111	74.00%	1,652	78.41%	\$3,441	\$5,685	\$0.057	0.20	3.26	0.20	n.a	0.26	0.0429	0.07	0.0220	n.a	n.a	0.25	0.0319	0.00	0.0100	10.45%	523	
LRCX	317	2,105	4,702	0	0.00%	0	0.00%	0	0.00%	0	0.00%	220	69.40%	1,213	57.62%	\$3,796	\$4,605	\$0.081	0.21	2.49	0.18	6.00	0.23	0.0359	0.00	0.0517	n.a	n.a	n.a	n.a	n.a	n.a	5.12%	386	
LSI	135	2,753	3,214	0	0.00%	0	0.00%	0	0.00%	0	0.00%	99	73.33%	1,872	68.00%	\$2,784	\$5,212	\$0.044	0.23	2.87	0.23	n.a	0.19	0.0333	0.15	0.0261	0.76	n.a	0.21	0.0205	n.a	n.a	9.83%	351	
LU	663	3,262	3,668	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	2.41%	317	9.72%	\$1,726	\$547	\$0.050	0.77	2.15	0.30	12.95	0.62	0.0153	0.53	0.0200	n.a	n.a	1.18	0.0200	3.49	n.a	2.56%	467	
LUV	68	1,098	1,126	0	0.00%	0	0.00%	0	0.00%	0	0.00%	54	79.41%	923	84.06%	\$3,908	\$3,607	\$0.043	0.08	3.43	0.08	n.a	0.13	0.0444	0.09	0.0419	n.a	n.a	0.00	0.0285	n.a	n.a	6.65%	134	
LVLTL	136	3,495	4,652	0	0.00%	0	0.00%	0	0.00%	0	0.00%	46	33.82%	1,358	38.86%	\$2,449	\$3,326	\$0.049	0.34	1.87	0.21	5.44	0.65	0.0278	0.27	0.0215	0.00	0.0200	0.14	0.0242	n.a	n.a	3.77%	383	
LXK	82	1,147	1,819	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	43.90%	491	42.81%	\$3,648	\$1,791	\$0.117	0.32	2.02	0.24	4.77	0.38	0.0467	0.27	0.0195	0.00	0.0117	n.a	n.a	n.a	n.a	n.a	9.55%	368
LYO	39	519	1,374	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	17.95%	115	22.16%	\$2,626	\$302	\$0.135	0.82	1.65	0.27	29.00	1.00	0.0307	0.70	0.0137	0.00	n.a	n.a	n.a	n.a	n.a	n.a	5.01%	147
MAT	23	582	838	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	43.48%	101	17.35%	\$2,515	\$254	\$0.059	0.26	0.92	0.26	n.a	0.26	0.0251	0.50	n.a	0.35	n.a	n.a	n.a	n.a	n.a	26.06%	236	
MATK	2	6	6	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	0.00%	0	0.00%	n.a	\$0	\$0.000	0.00	0.00	0.00	n.a	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	3.52%	37	
MBI	31	328	383	0	0.00%	0	0.00%	0	0.00%	0	0.00%	14	45.16%	154	46.95%	\$3,656	\$563	\$0.112	0.19	2.04	0.19	n.a	0.26	0.0438	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	6.13%	45	
MCD	145	2,914	5,190	0	0.00%	0	0.00%	0	0.00%	0	0.00%	91	62.76%	1,230	42.21%	\$3,001	\$3,691	\$0.071	0.19	1.85	0.19	n.a	0.14	0.0299	0.13	0.0356	0.46	0.0157	0.17	0.0300	n.a	n.a	5.70%	1,234	
MCHP	42	501	501	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	85.71%	422	84.23%	\$2,509	\$1,059	\$0.072	0.33	3.43	0.33	n.a	0.26	0.0346	0.00	0.0154	n.a	n.a	0.50	0.0199	n.a	n.a	9.20%	75	
MCK	32	374	394	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	78.13%	280	74.87%	\$3,179	\$890	\$0.068	0.13	3.03	0.13	n.a	0.18	0.0405	n.a	n.a	n.a	0.00	0.0134	n.a	n.a	n.a	n.a	11.75%	92
MDT	261	4,773	5,847	0	0.00%	0	0.00%	0	0.00%	0	0.00%	164	62.84%	2,790	58.45%	\$2,957	\$8,250	\$0.059	0.16	2.35	0.16	n.a	0.25	0.0428	0.18	0.0344	0.16	0.0202	0.00	0.0252	0.00	0.0161	9.68%	898	
MEDI	109	1,301	2,014	0	0.00%	0	0.00%	0	0.00%	0	0.00%	62	56.88%	648	49.81%	\$3,645	\$2,362	\$0.088	0.24	2.21	0.24	n.a	0.29	0.0385	0.16	0.0345	0.00	0.0300	n.a	n.a	n.a	n.a	n.a	5.85%	311
MEE	153	2,458	3,219	0	0.00%	0	0.00%	0	0.00%	0	0.00%	77	50.33%	1,259	51.22%	\$3,247	\$4,088	\$0.115	0.27	2.20	0.27	n.a	0.18	0.0350	0.64	0.0359	0.00	0.0100	0.00	0.0309	n.a	n.a	5.35%	285	
MER	745	7,631	8,726	0	0.00%	0	0.00%	0	0.00%	0	0.00%	640	85.91%	5,895	77.25%	\$3,887	\$22,914	\$0.051	0.14	3.18	0.14	5.00	0.11	0.0426	0.22	0.0337	0.00	0.0153	0.00	0.0317	0.30	0.0438	11.24%	2,496	
MFE	76	692	976	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	67.11%	444	64.16%	\$2,698	\$1,198	\$0.070	0.09	2.66	0.09	n.a	0.10	0.0284	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	3.23%	111	
MGM	7	90	90	0	0.00%	0	0.00%	0	0.00%	1	14.29%	1	11.11%	1	1.11%	\$2,000	\$2	\$0.058	0.31	0.36	0.31	n.a	0.31	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.28%	54	
MHS	102	1,046	1,365	0	0.00%	0	0.00%	0	0.00%	0	0.00%	49	48.04%	485	46.37%	\$2,973	\$1,442	\$0.078	0.20	2.00	0.20	n.a	0.25	0.0329	0.00	0.0300	n.a	n.a	0.00	0.0200	n.a	n.a	12.33%	306	
MLNM	41	1,147	1,727	0	0.00%	0	0.00%	0	0.00%	0	0.00%	33	80.49%	870	75.85%	\$2,916	\$2,537	\$0.070	0.25	3.05	0.25	n.a	0.11	0.0342	0.00	0.0800	0.00	n.a	0.50	0.0200	0.42	0.0209	12.76%	144	
MMC	74	1,393	1,818	0	0.00%	0	0.00%	0	0.00%	0	0.00%	52	70.27%	1,055	75.74%	\$2,018	\$2,129	\$0.069	0.19	3.14	0.19	n.a	0.28	0.0292	0.48	0.0150	n.a	n.a	0.00	0.0300	0.00	0.0136	9.62%	229	
MMM	353	3,844	4,288	0	0.00%	0	0.00%	0	0.00%	0	0.00%	272	77.05%	2,641	68.70%	\$4,008	\$10,584	\$0.066	0.21	2.91	0.21	n.a	0.20	0.0445	0.30	0.0340	0.29	0.0289	0.00	0.0100	0.00	0.0700	9.59%	1,188	
MNST	54	528	628	0	0.00%	0	0.00%	0	0.00%	0	0.00%	31	57.41%	286	54.17%	\$2,685	\$768	\$0.120	0.23	2.32	0.23	n.a	0.11	0.0309	0.54	0.0196	n.a	n.a	n.a	n.a	n.a	n.a	n.a	5.48%	97
MO	244	5																																	

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADY	
NFLD	22	187	293	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	\$0	\$0.164	0.33	0.33	0.33	na	0.33	na	na	na	na	na	na	na	3.98%	52	
NFLX	70	906	1,861	1	1.43%	11	1.21%	1	1.43%	11	1.21%	20	28.57%	175	19.32%	\$2,914	\$510	\$0.110	5.83	6.59	0.26	36.00	0.29	0.0291	0.00	na	na	na	na	36.00	na	4.14%	380	
NGEN	6	76	87	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.086	0.18	0.18	0.18	na	0.38	na	0.00	na	na	na	na	na	na	7.46%	8	
NKE	72	1,349	1,740	0	0.00%	0	0.00%	0	0.00%	0	0.00%	53	73.61%	1,128	83.62%	\$3,119	\$3,518	\$0.091	0.07	3.39	0.07	na	0.13	0.0427	0.15	0.0390	na	na	na	0.00	0.0221	7.37%	186	
NKTR	33	336	423	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.110	0.35	0.35	0.35	na	0.35	na	na	na	na	na	na	na	na	1.90%	65	
NOC	77	997	1,506	0	0.00%	0	0.00%	0	0.00%	0	0.00%	44	57.14%	543	54.46%	\$3,499	\$1,900	\$0.124	0.22	2.38	0.22	na	0.37	0.0421	0.00	0.0369	na	na	0.00	0.0118	na	na	25.89%	209
NOK	127	3,957	8,705	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	15.75%	723	18.27%	\$3,447	\$2,492	\$0.062	0.23	0.95	0.23	na	0.22	0.0272	0.35	0.0530	0.39	na	0.0100	0.00	0.0100	7.79%	1,420	
NOVL	47	1,122	1,252	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	76.60%	774	68.98%	\$2,585	\$2,001	\$0.059	0.14	2.84	0.14	na	0.04	0.0228	0.18	0.0374	0.41	0.0300	na	na	0.00	0.0100	5.55%	149
NPSP	5	43	64	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.128	0.60	0.60	0.60	na	0.60	na	na	na	na	na	na	na	na	3.25%	11	
NSM	104	1,121	2,618	0	0.00%	0	0.00%	0	0.00%	0	0.00%	69	66.35%	706	62.98%	\$3,407	\$2,405	\$0.083	0.24	2.69	0.24	na	0.30	0.0331	0.00	0.0436	0.00	0.0200	na	na	na	na	15.14%	377
NTAP	286	4,033	4,274	0	0.00%	0	0.00%	0	0.00%	0	0.00%	169	59.09%	2,975	73.77%	\$2,336	\$6,950	\$0.071	0.31	3.24	0.21	5.40	0.53	0.0393	0.39	0.0299	na	na	0.00	0.0200	0.00	0.0100	8.88%	432
NTES	180	2,354	4,789	0	0.00%	0	0.00%	0	0.00%	0	0.00%	30	16.67%	348	14.78%	\$4,072	\$1,417	\$0.092	0.42	0.99	0.37	4.00	0.43	0.0435	0.26	0.0300	na	na	na	na	na	na	7.43%	756
NTLI	7	64	193	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.345	1.44	1.44	1.44	na	1.44	na	na	na	na	na	na	na	na	3.52%	60	
NUE	338	3,614	4,439	1	0.30%	10	0.28%	0	0.00%	0	0.00%	165	48.82%	1,790	49.53%	\$4,238	\$7,568	\$0.171	0.26	2.22	0.25	4.00	0.28	0.0468	0.14	0.0345	na	na	0.00	0.0100	na	na	5.91%	531
NVDA	1,572	15,876	23,420	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,226	77.99%	11,178	70.41%	\$3,326	\$37,182	\$0.052	0.15	2.91	0.14	5.00	0.18	0.0360	0.16	0.0335	0.00	0.0319	0.08	0.0346	0.00	0.0136	9.73%	2,676
NVLS	206	3,364	6,588	0	0.00%	0	0.00%	0	0.00%	0	0.00%	129	62.62%	1,980	58.86%	\$2,766	\$5,476	\$0.062	0.15	2.49	0.15	na	0.17	0.0285	0.17	0.0382	0.00	0.0199	0.25	0.0137	0.00	0.0263	12.51%	850
NWL	56	833	957	0	0.00%	0	0.00%	0	0.00%	0	0.00%	35	62.50%	494	59.30%	\$2,820	\$1,393	\$0.069	0.20	2.52	0.20	na	0.25	0.0317	0.15	0.0215	0.00	na	na	na	na	na	6.06%	91
NWSA	2	21	33	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.183	0.48	0.48	0.48	na	0.48	na	na	na	na	na	na	na	na	0.79%	2	
NYB	108	1,716	1,804	0	0.00%	0	0.00%	0	0.00%	0	0.00%	86	79.63%	1,505	87.70%	\$2,515	\$3,785	\$0.050	0.18	3.52	0.18	na	0.09	0.0243	0.43	0.0244	0.00	0.0400	0.17	0.0251	na	na	6.76%	173
OIH	813	18,719	29,687	0	0.00%	0	0.00%	0	0.00%	0	0.00%	93	11.44%	2,152	11.50%	\$2,840	\$6,112	\$0.122	0.38	1.84	0.35	6.99	0.51	0.0532	0.36	0.0364	0.40	0.0148	0.39	0.0200	0.21	0.0209	8.64%	4,657
OMC	26	258	369	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	34.62%	103	39.92%	\$4,932	\$508	\$0.143	0.18	1.76	0.18	na	0.20	0.0525	0.00	0.0407	na	na	na	na	na	na	12.87%	142
ONXX	3	33	33	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.167	0.00	0.00	0.00	na	0.00	na	na	na	na	na	na	na	na	0.86%	24	
OPWV	165	1,267	1,665	0	0.00%	0	0.00%	0	0.00%	0	0.00%	132	80.00%	995	78.53%	\$3,472	\$3,455	\$0.078	0.20	3.31	0.20	na	0.24	0.0378	0.00	0.0243	na	na	na	na	na	na	4.03%	158
ORCL	421	18,247	22,882	0	0.00%	0	0.00%	0	0.00%	0	0.00%	344	81.71%	9,247	50.68%	\$2,230	\$20,621	\$0.039	0.23	2.21	0.23	na	0.12	0.0266	0.16	0.0251	0.00	0.0259	0.25	0.0216	0.29	0.0147	11.94%	3,272
OSIP	65	816	1,261	0	0.00%	0	0.00%	0	0.00%	0	0.00%	31	47.69%	341	41.79%	\$2,798	\$954	\$0.124	0.23	1.89	0.23	na	0.14	0.0272	0.00	0.0305	0.65	na	na	na	na	na	6.46%	210
OSTK	94	1,053	1,647	1	1.06%	10	0.95%	0	0.00%	0	0.00%	9	9.57%	175	16.62%	\$2,114	\$370	\$0.114	0.38	1.05	0.34	4.00	0.41	0.0321	0.50	na	na	0.00	0.0129	na	na	5.00%	389	
OVTI	187	1,434	1,623	0	0.00%	0	0.00%	0	0.00%	0	0.00%	148	79.14%	1,123	78.31%	\$4,066	\$4,566	\$0.061	0.10	3.20	0.10	na	0.13	0.0390	0.00	0.0453	na	na	na	na	na	na	5.36%	261
OXY	504	7,311	7,939	0	0.00%	0	0.00%	0	0.00%	0	0.00%	415	82.34%	5,774	78.98%	\$4,380	\$25,292	\$0.097	0.17	3.29	0.17	6.00	0.19	0.0499	0.13	0.0369	0.42	0.0368	0.00	0.0461	0.00	0.0367	8.23%	729
PAAS	693	6,896	7,717	0	0.00%	0	0.00%	0	0.00%	0	0.00%	592	85.43%	5,555	80.55%	\$3,545	\$19,695	\$0.063	0.17	3.34	0.17	na	0.20	0.0381	0.14	0.0313	0.23	0.0211	0.00	0.0313	0.00	0.0300	7.81%	533
PALM	493	5,814	8,399	0	0.00%	0	0.00%	0	0.00%	0	0.00%	265	53.75%	3,469	59.67%	\$2,562	\$8,887	\$0.079	0.18	2.51	0.17	6.00	0.24	0.0238	0.21	0.0212	0.00	0.0287	0.00	0.0308	na	na	4.54%	811
PAYX	43	662	952	2	4.65%	32	4.83%	0	0.00%	0	0.00%	17	39.53%	282	42.60%	\$2,848	\$803	\$0.072	0.31	2.01	0.31	na	0.39	0.0271	0.17	0.0300	na	na	na	na	na	na	10.74%	150
PCG	18	207	231	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	44.44%	40	19.32%	\$5,000	\$200	\$0.118	4.88	5.66	0.21	12.62	0.21	0.0500	12.62	na	na	na	na	na	na	na	25.59%	40
PCLN	42	318	353	0	0.00%	0	0.00%	0	0.00%	0	0.00%	33	78.57%	237	74.53%	\$2,932	\$695	\$0.073	0.22	3.04	0.22	na	0.22	0.0293	na	na	na	na	na	na	na	na	3.31%	39
PD	863	12,639	16,566	2	0.23%	35	0.28%	1	0.12%	20	0.16%	325	37.66%	4,497	35.58%	\$4,684	\$21,065	\$0.148	0.28	1.68	0.27	5.00	0.31	0.0453	0.14	0.0627	0.46	0.0668	0.26	0.0175	0.00	0.0604	6.37%	2,248
PDLI	24	269	386	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	41.67%	113	42.01%	\$5,389	\$609	\$0.083	0.21	1.77	0.21	na	0.25	0.0711	0.00	0.0248	na	na	na	na	na	na	9.04%	60
PEP	139	2,165	2,908	0	0.00%	0	0.00%	0	0.00%	0	0.00%	53	38.13%	638	29.47%	\$3,959	\$2,526	\$0.074	0.36	1.47	0.24	4.98	0.23	0.0504	0.84	0.0221	0.00	0.0200	0.00	na	1.00	0.0400	13.21%	689
PETM	19	158	158	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	84.21%	149	94.30%	\$1,973	\$294	\$0.080	0.16	3.75	0.16	na	0.20	0.0227	0.00	0.0100	na	na	na	na	na	na	5.65%	10
PFE	590	14,907	16,648	0	0.00%	0	0.00%	0	0.00%	0	0.00%	456	77.29%	11,207	75.18%	\$2,220	\$24,879	\$0.034	0.29	3.26	0.12	6.98	0.20	0.0267	0.29	0.0228	0.43	0.0158	0.64	0.0190	0.00	0.0188	8.29%	2,863
PG	531	8,528	10,741	0	0.00%	0	0.00%	0	0.00%	0	0.00%	385	72.50%	4,583	53.74%	\$3,781	\$17,327	\$0.060	0.26	2.36	0.25	5.00	0.18	0.0350	0.34	0.0332	0.33	0.0323	0.47	0.0432	0.00	0.0537	8.50%	2,404
PHM	276	3,462	5,664	0	0.00%	0	0.00%	0	0.00%	0	0.00%	197	71.38%	2,363	68.26%	\$3,159	\$7,465	\$0.073	0.19	2.86	0.19	na	0.12	0.0390	0.44	0.0295	0.00	0.0400	na	na	0.00	0.0179	10.90%	650
PIXR	7	46	46	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	14.29%	2	4.35%	\$2,000	\$4	\$0.121	0.46	0.63	0.46													

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADY
RTN	100	1,767	3,342	0	0.00%	0	0.00%	0	0.00%	0	0.00%	59	59.00%	845	47.82%	\$3.672	\$3,103	\$0.067	0.31	2.20	0.31	n.a	0.17	0.0443	0.32	0.0355	2.00	n.a	0.00	0.0101	n.a	n.a	15.16%	473
RYL	240	2,975	4,547	0	0.00%	0	0.00%	0	0.00%	0	0.00%	171	71.25%	1,996	67.09%	\$4.327	\$8,636	\$0.095	0.16	2.79	0.16	n.a	0.21	0.0513	0.00	0.0469	0.33	0.0148	0.00	0.0457	0.00	0.0243	9.10%	399
S	33	927	1,910	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	21.21%	262	28.26%	\$2.492	\$653	\$0.077	0.32	1.44	0.32	n.a	0.46	0.0400	0.29	0.0100	n.a	n.a	0.25	0.0248	n.a	n.a	2.65%	510
SANM	64	1,966	2,240	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	26.56%	327	16.63%	\$2.627	\$859	\$0.066	0.40	1.05	0.40	n.a	0.26	0.0273	0.24	0.0251	0.52	n.a	0.37	n.a	0.73	n.a	8.45%	238
SAP	43	843	1,076	0	0.00%	0	0.00%	0	0.00%	0	0.00%	21	48.84%	420	49.82%	\$2.352	\$988	\$0.096	1.44	3.33	1.44	n.a	0.33	0.0289	3.59	0.0233	n.a	n.a	n.a	0.00	0.0200	18.52%	322	
SBL	23	453	587	0	0.00%	0	0.00%	0	0.00%	0	0.00%	12	52.17%	257	56.73%	\$3.078	\$791	\$0.052	0.09	2.33	0.09	n.a	0.17	0.0269	0.00	0.0346	n.a	n.a	n.a	n.a	n.a	3.78%	52	
SBUX	1,070	11,667	12,995	0	0.00%	0	0.00%	0	0.00%	0	0.00%	956	89.35%	10,131	86.83%	\$3.343	\$33,869	\$0.045	0.12	3.54	0.10	18.00	0.16	0.0366	0.10	0.0291	0.22	0.0310	0.00	0.0270	0.00	0.0391	13.84%	1,497
SCHN	109	683	741	0	0.00%	0	0.00%	0	0.00%	0	0.00%	46	42.20%	287	42.02%	\$2.972	\$853	\$0.127	1.64	3.31	0.10	4.82	1.55	0.0320	2.50	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	4.46%	106
SCHW	57	1,373	1,503	0	0.00%	0	0.00%	0	0.00%	0	0.00%	37	64.91%	885	64.46%	\$2.851	\$2,523	\$0.036	0.16	2.71	0.16	n.a	0.22	0.0272	0.31	0.0244	0.00	0.0100	0.00	0.0376	n.a	n.a	14.49%	310
SEE	11	150	179	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	81.82%	133	88.67%	\$4.030	\$536	\$0.098	0.07	3.62	0.07	n.a	0.11	0.0449	0.00	0.0326	n.a	n.a	n.a	n.a	n.a	28.51%	43	
SEPR	178	2,117	3,705	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	11.24%	266	12.56%	\$3.778	\$1,005	\$0.110	0.44	0.94	0.44	n.a	0.45	0.0441	0.48	n.a	0.00	0.0200	n.a	n.a	n.a	n.a	8.37%	996
SGP	203	3,644	5,283	0	0.00%	0	0.00%	0	0.00%	0	0.00%	107	52.71%	1,806	49.56%	\$2.700	\$4,877	\$0.048	0.21	2.17	0.17	10.69	0.26	0.0283	0.17	0.0260	0.00	0.0255	0.25	0.0260	0.00	n.a	13.24%	682
SHLD	437	4,398	6,850	0	0.00%	0	0.00%	0	0.00%	0	0.00%	150	34.32%	1,645	37.40%	\$2.897	\$4,765	\$0.135	1.79	3.25	0.28	15.56	0.96	0.0391	1.65	0.0153	20.85	n.a	0.00	0.0171	0.00	0.0100	7.24%	1,354
SII	54	949	1,429	0	0.00%	0	0.00%	0	0.00%	0	0.00%	23	42.59%	440	46.36%	\$3.659	\$1,610	\$0.097	0.19	1.96	0.19	n.a	0.15	0.0447	0.38	0.0500	n.a	n.a	n.a	0.00	0.0200	15.33%	394	
SINA	111	1,060	1,451	0	0.00%	0	0.00%	0	0.00%	0	0.00%	70	63.06%	546	51.51%	\$2.610	\$1,425	\$0.074	0.41	2.40	0.21	4.00	0.25	0.0293	0.00	0.0128	4.00	n.a	n.a	n.a	n.a	n.a	9.90%	291
SIRI	63	3,447	3,868	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	31.75%	1,346	39.05%	\$1.354	\$1,823	\$0.045	0.31	1.88	0.27	4.00	0.31	0.0212	0.44	0.0200	1.00	n.a	0.53	0.0200	0.06	0.0100	6.72%	1,251
SLAB	307	1,625	3,567	0	0.00%	0	0.00%	0	0.00%	0	0.00%	234	76.22%	1,006	61.91%	\$3.338	\$3,358	\$0.104	1.19	2.62	0.19	n.a	0.19	0.0334	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.67%	209
SLB	1,536	25,053	31,289	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,094	71.22%	15,824	63.16%	\$5.031	\$79,607	\$0.098	0.16	2.65	0.15	8.48	0.24	0.0584	0.19	0.0498	0.04	0.0371	0.18	0.0427	0.00	0.0466	12.23%	4,435
SLM	31	507	868	0	0.00%	0	0.00%	0	0.00%	0	0.00%	12	38.71%	85	16.77%	\$3.976	\$338	\$0.112	0.35	1.02	0.35	n.a	0.31	0.0490	0.00	0.0200	0.50	n.a	n.a	n.a	n.a	n.a	5.95%	138
SLR	10	277	227	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	50.00%	77	33.92%	\$1.390	\$107	\$0.075	0.04	1.40	0.04	n.a	0.08	0.0139	n.a	n.a	n.a	0.00	n.a	n.a	n.a	n.a	9.45%	36
SMH	1,327	42,562	47,362	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,188	89.53%	36,096	84.81%	\$3.244	\$117,107	\$0.038	0.13	3.45	0.11	7.27	0.17	0.0317	0.13	0.0303	0.16	0.0295	0.17	0.0306	0.09	0.0351	7.71%	4,974
SNDK	747	11,265	23,406	2	0.27%	22	0.20%	0	0.00%	0	0.00%	176	23.56%	3,191	28.33%	\$3.294	\$10,831	\$0.110	0.38	1.50	0.35	5.65	0.51	0.0396	0.32	0.0574	0.00	0.0900	0.16	0.0195	0.28	0.0260	5.67%	3,939
SNE	22	206	216	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	77.27%	162	78.64%	\$6.012	\$974	\$0.065	0.11	3.13	0.11	n.a	0.13	0.0611	0.00	0.0557	n.a	n.a	n.a	n.a	n.a	n.a	5.06%	64
SNPS	9	178	368	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	66.67%	88	49.44%	\$2.216	\$195	\$0.120	0.17	1.98	0.17	n.a	0.00	0.0268	0.21	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	8.62%	31
SOHU	190	1,224	1,374	0	0.00%	0	0.00%	0	0.00%	0	0.00%	154	81.05%	832	67.97%	\$2.889	\$2,404	\$0.063	0.25	2.91	0.15	4.82	0.29	0.0294	0.00	0.0254	n.a	n.a	n.a	n.a	n.a	n.a	7.83%	180
SONS	9	95	230	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.121	0.44	0.44	0.44	n.a	0.44	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.53%	20
SOV	6	92	106	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	16.67%	15	16.30%	\$2.000	\$30	\$0.108	0.87	1.52	0.87	n.a	0.77	0.0200	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.36%	52
SPF	57	1,025	1,927	0	0.00%	0	0.00%	0	0.00%	0	0.00%	34	59.65%	614	59.90%	\$2.762	\$1,696	\$0.104	0.42	2.81	0.26	32.00	0.56	0.0372	0.49	0.0351	n.a	n.a	n.a	n.a	0.00	0.0115	5.04%	133
SPW	33	272	314	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	21.21%	16	5.88%	\$4.063	\$65	\$0.066	0.24	0.47	0.24	n.a	0.24	0.0406	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	10.24%	100
SPY	3,872	112,251	121,290	2	0.05%	147	0.13%	1	0.03%	20	0.02%	3,145	81.22%	75,584	67.33%	\$2.297	\$173,644	\$0.042	0.34	2.98	0.23	7.16	0.40	0.0305	0.33	0.0268	0.18	0.0262	0.58	0.0257	0.29	0.0180	7.09%	13,188
STA	36	565	604	0	0.00%	0	0.00%	0	0.00%	0	0.00%	18	50.00%	395	69.91%	\$1.615	\$638	\$0.079	0.09	2.88	0.08	4.00	0.23	0.0185	0.00	0.0181	n.a	n.a	0.00	0.0100	n.a	n.a	8.41%	106
STJ	226	3,968	9,002	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	22.57%	647	16.31%	\$3.798	\$2,457	\$0.087	0.50	1.14	0.39	10.75	0.50	0.0501	0.83	0.0342	0.00	0.0187	0.00	0.0282	0.50	n.a	5.33%	843
STM	8	135	135	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	87.50%	120	88.89%	\$3.442	\$413	\$0.050	0.19	3.67	0.19	n.a	0.40	0.0294	0.00	0.0378	n.a	n.a	n.a	n.a	n.a	n.a	9.74%	34
STX	52	1,745	1,991	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	25.00%	1,196	68.54%	\$1.616	\$1,933	\$0.086	0.15	2.88	0.06	4.05	0.26	0.0381	0.66	0.0303	0.00	n.a	n.a	0.00	0.0125	2.35%	279	
SU	405	4,686	5,393	0	0.00%	0	0.00%	0	0.00%	0	0.00%	254	62.72%	2,894	61.76%	\$4.763	\$13,784	\$0.116	0.27	2.68	0.20	10.25	0.32	0.0505	0.16	0.0397	0.00	0.0593	0.00	0.0262	n.a	n.a	7.44%	769
SUN	241	2,362	2,946	0	0.00%	0	0.00%	0	0.00%	0	0.00%	161	66.80%	1,415	59.91%	\$4.477	\$6,335	\$0.099	0.26	2.62	0.26	n.a	0.34	0.0496	0.18	0.0440	0.00	0.0244	0.00	0.0400	n.a	n.a	7.70%	350
SUNW	134	5,749	9,263	0	0.00%	0	0.00%	0	0.00%	0	0.00%	44	32.84%	2,633	45.80%	\$1.872	\$4,930	\$0.043	0.62	2.44	0.35	13.52	1.15	0.0270	0.58	0.0222	2.18	0.0146	0.38	0.0289	0.21	0.0155	3.08%	1,614
SUPG	73	854	1,813	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	1.37%	10	1.17%	\$2.000	\$20	\$0.071	2.28	2.32	0.23	8.41	1.96	0.0200	5.00	n.a	5.00	n.a	n.a	n.a	n.a	n.a	4.00%	162
SWIR	41	367	687	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.167	0.92	0.92	0.78	6.00	1.02	n.a	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	5.00%	59
SWY	42	1,019	1,371	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	21.43%	113	11.09%	\$3.274	\$370	\$0.069	0.37	0.79	0.37	n.a	0.35	0.0337	0.37	0.0300	0.60	n.a	0.00	n.a	n.a	n.a	13.30%	201

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADY
UNH	1,357	17,101	25,286	0	0.00%	0	0.00%	0	0.00%	0	0.00%	785	57.85%	8,075	47.22%	\$3,842	\$31,025	\$0.065	0.43	2.29	0.41	5.85	0.40	0.0394	0.57	0.0367	0.00	0.0223	0.22	0.0441	0.00	0.0330	6.74%	3,629
UNM	62	1,051	1,942	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	58.06%	253	24.07%	\$3,079	\$779	\$0.100	0.27	1.24	0.27	n.a	0.07	0.0277	0.43	0.0500	0.37	n.a	n.a	n.a	n.a	6.50%	122	
UNTD	17	277	278	0	0.00%	0	0.00%	0	0.00%	0	0.00%	14	82.35%	247	89.17%	\$3,000	\$741	\$0.090	0.07	3.64	0.07	n.a	0.21	0.0188	0.00	0.0516	n.a	n.a	0.00	0.0100	n.a	n.a	16.29%	46
UPL	404	3,111	4,159	0	0.00%	0	0.00%	0	0.00%	0	0.00%	347	85.89%	2,553	82.06%	\$5,541	\$14,146	\$0.123	0.15	3.38	0.14	4.00	0.18	0.0564	0.05	0.0586	n.a	n.a	0.00	0.0200	n.a	n.a	4.08%	292
UPS	266	5,199	6,341	0	0.00%	0	0.00%	0	0.00%	0	0.00%	191	71.80%	3,392	65.24%	\$2,796	\$9,484	\$0.057	0.18	2.75	0.16	4.00	0.29	0.0355	0.23	0.0253	0.00	0.0187	0.13	0.0284	0.00	0.0187	8.11%	1,289
USB	56	1,236	2,321	0	0.00%	0	0.00%	0	0.00%	0	0.00%	30	53.57%	642	51.94%	\$3,477	\$2,232	\$0.069	0.14	2.20	0.14	n.a	0.15	0.0373	0.27	0.0500	0.00	n.a	0.00	0.0310	0.00	0.0300	15.48%	388
USG	82	954	995	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.536	0.63	0.63	0.42	4.52	0.62	n.a	1.00	n.a	n.a	n.a	n.a	n.a	n.a	1.61%	96	
UTHR	17	179	327	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.330	0.13	0.13	0.13	n.a	0.13	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.73%	29	
UTSI	39	735	795	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	28.21%	257	34.97%	\$2,817	\$724	\$0.062	0.46	1.86	0.13	4.00	0.24	0.0251	0.10	0.0296	1.89	0.0300	n.a	n.a	n.a	n.a	3.71%	108
UTX	392	7,351	8,118	0	0.00%	0	0.00%	0	0.00%	0	0.00%	308	78.57%	5,659	76.98%	\$4,995	\$23,173	\$0.067	0.10	3.15	0.10	n.a	0.15	0.0440	0.20	0.0385	0.20	0.0294	0.00	0.0518	0.00	0.0400	16.66%	1,333
UVN	93	1,918	2,477	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	6.45%	358	18.67%	\$1,986	\$711	\$0.083	0.43	1.18	0.43	n.a	0.32	0.0200	1.00	n.a	0.37	0.0196	1.00	n.a	0.38	0.0200	5.97%	448
VAR	155	1,333	2,162	0	0.00%	0	0.00%	0	0.00%	0	0.00%	55	35.48%	358	26.86%	\$2,525	\$904	\$0.149	0.28	1.34	0.28	n.a	0.19	0.0283	1.55	0.0100	n.a	n.a	n.a	n.a	0.00	n.a	14.71%	162
VIAB	10	283	429	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	30.00%	66	23.32%	\$2,318	\$153	\$0.140	0.62	1.55	0.62	n.a	0.44	0.0300	0.53	0.0200	1.00	n.a	n.a	n.a	n.a	n.a	6.99%	74
VIP	15	156	174	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.146	3.99	3.99	0.00	4.39	3.68	n.a	4.42	n.a	n.a	n.a	n.a	n.a	n.a	1.13%	23	
VLO	2,328	36,916	43,523	2	0.09%	70	0.19%	1	0.04%	30	0.08%	1,878	80.67%	30,282	82.03%	\$4,911	\$148,719	\$0.069	0.15	3.37	0.13	6.40	0.20	0.0529	0.13	0.0414	0.10	0.0463	0.05	0.0443	0.12	0.0543	6.16%	3,890
VOD	69	5,112	5,623	0	0.00%	0	0.00%	0	0.00%	0	0.00%	38	55.07%	4,723	92.39%	\$3,010	\$14,218	\$0.027	0.02	3.68	0.02	n.a	0.17	0.0347	0.00	0.0364	0.00	0.0400	0.00	0.0500	0.00	0.0290	7.58%	562
VRSN	135	2,054	2,588	0	0.00%	0	0.00%	0	0.00%	0	0.00%	80	59.26%	1,181	57.50%	\$2,376	\$2,806	\$0.053	0.38	2.63	0.29	4.00	0.16	0.0273	1.03	0.0194	0.33	0.0233	0.00	0.0100	0.00	0.0200	7.97%	423
VSH	10	91	270	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	80.00%	55	60.44%	\$3,091	\$170	\$0.158	0.16	2.58	0.16	n.a	0.16	0.0309	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.35%	49
VZ	165	8,496	9,312	0	0.00%	0	0.00%	0	0.00%	0	0.00%	122	73.94%	7,347	86.48%	\$1,835	\$13,485	\$0.037	0.09	3.50	0.09	n.a	0.17	0.0269	0.14	0.0256	0.45	0.0133	0.09	0.0260	0.04	0.0153	2.77%	1,728
WAG	189	3,843	4,730	0	0.00%	0	0.00%	0	0.00%	0	0.00%	69	36.51%	1,220	31.75%	\$2,868	\$3,499	\$0.053	0.32	1.58	0.32	n.a	0.33	0.0344	0.26	0.0333	0.38	0.0200	0.33	0.0250	0.00	0.0200	10.31%	597
WB	134	2,677	3,817	1	0.75%	30	1.12%	1	0.75%	30	1.12%	90	67.16%	1,535	57.34%	\$3,843	\$5,899	\$0.067	0.21	2.41	0.21	n.a	0.13	0.0392	0.28	0.0308	0.00	0.0494	0.14	0.0442	0.60	0.0321	11.39%	842
WDC	141	1,555	1,874	0	0.00%	0	0.00%	0	0.00%	0	0.00%	79	56.03%	945	60.77%	\$2,887	\$2,728	\$0.058	0.17	2.57	0.17	n.a	0.20	0.0305	0.12	0.0229	n.a	n.a	0.00	0.0400	n.a	n.a	3.61%	173
WEBX	8	84	84	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.135	0.15	0.15	0.15	n.a	0.15	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.30%	15	
WFC	146	2,655	3,586	0	0.00%	0	0.00%	0	0.00%	0	0.00%	87	59.59%	1,206	45.42%	\$3,148	\$3,796	\$0.073	0.15	1.95	0.15	n.a	0.18	0.0356	0.19	0.0350	n.a	n.a	0.20	0.0200	0.00	0.0200	18.58%	1,358
WFMJ	265	2,357	2,571	0	0.00%	0	0.00%	0	0.00%	0	0.00%	181	68.30%	1,569	66.57%	\$3,663	\$5,747	\$0.074	0.22	2.86	0.22	n.a	0.22	0.0395	0.23	0.0244	n.a	n.a	n.a	n.a	n.a	n.a	5.47%	268
WFT	237	2,662	3,253	0	0.00%	0	0.00%	0	0.00%	0	0.00%	133	56.12%	1,026	38.54%	\$5,565	\$5,710	\$0.100	0.29	1.79	0.29	n.a	0.22	0.0571	0.46	0.0271	0.00	0.0500	n.a	n.a	0.00	0.0750	8.30%	621
WHR	55	582	882	0	0.00%	0	0.00%	0	0.00%	0	0.00%	15	27.27%	251	43.13%	\$3,450	\$866	\$0.105	0.26	1.99	0.22	5.00	0.36	0.0353	0.00	0.0340	n.a	n.a	n.a	n.a	n.a	n.a	2.97%	105
WLP	272	3,540	4,828	0	0.00%	0	0.00%	0	0.00%	0	0.00%	131	48.16%	1,529	43.19%	\$3,341	\$5,108	\$0.100	0.47	2.20	0.46	4.00	0.53	0.0355	0.48	0.0200	0.00	0.0453	0.00	0.0200	1.00	n.a	10.46%	758
WM	284	5,835	8,297	0	0.00%	0	0.00%	0	0.00%	0	0.00%	200	70.42%	3,646	62.49%	\$2,933	\$10,693	\$0.059	0.21	2.67	0.21	n.a	0.15	0.0318	0.12	0.0325	0.48	0.0244	0.19	0.0226	0.42	0.0274	9.25%	991
WMB	121	2,631	3,640	0	0.00%	0	0.00%	0	0.00%	0	0.00%	78	64.46%	1,904	72.37%	\$3,558	\$6,774	\$0.047	0.17	3.02	0.17	n.a	0.14	0.0330	0.76	0.0328	0.00	0.0337	n.a	n.a	0.00	0.0374	8.10%	565
WMI	102	2,207	3,952	0	0.00%	0	0.00%	0	0.00%	0	0.00%	53	51.96%	1,029	46.62%	\$2,132	\$2,194	\$0.071	0.30	2.11	0.23	4.46	0.39	0.0326	0.21	0.0217	0.33	n.a	1.00	0.0300	0.00	0.0100	12.81%	453
WMT	338	7,655	9,030	0	0.00%	0	0.00%	0	0.00%	0	0.00%	255	75.44%	4,810	62.83%	\$3,021	\$14,530	\$0.047	0.17	2.66	0.17	6.00	0.16	0.0302	0.26	0.0295	0.00	0.0352	0.12	0.0296	0.28	0.0297	8.99%	2,216
WPI	10	140	216	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	30.00%	33	23.57%	\$2,121	\$70	\$0.173	0.36	1.30	0.36	n.a	0.36	0.0212	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.84%	23
WTW	13	278	629	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	76.92%	72	25.90%	\$3,542	\$255	\$0.338	0.00	1.04	0.00	n.a	0.00	0.0464	0.00	0.0200	n.a	n.a	n.a	n.a	0.00	n.a	26.05%	49
WYE	106	2,045	3,091	0	0.00%	0	0.00%	0	0.00%	0	0.00%	64	60.38%	1,495	73.11%	\$3,032	\$4,533	\$0.058	0.20	3.03	0.20	n.a	0.32	0.0354	0.09	0.0232	0.00	0.0205	0.25	0.0400	0.00	0.0200	11.92%	493
WYNN	44	339	748	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	2.27%	3	0.88%	\$2,000	\$6	\$0.264	0.35	0.39	0.35	n.a	0.35	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.82%	61
X	120	1,859	4,302	0	0.00%	0	0.00%	0	0.00%	0	0.00%	18	15.00%	296	15.92%	\$4,334	\$1,283	\$0.197	0.45	1.08	0.45	n.a	0.45	0.0486	0.49	0.0528	0.55	n.a	0.32	0.0310	n.a	n.a	3.07%	427
XLE	1,405	19,371	22,026	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,304	92.81%	14,550	75.11%	\$3,660	\$53,259	\$0.050	0.16	3.13	0.14	5.06	0.11	0.0409	0.10	0.0338	0.00	0.0395	0.00	0.0296	0.34	0.0274	3.98%	2,369
XLF	97	3,746	4,480	0	0.00%	0	0.00%	0	0.00%	0	0.00%	83	85.57%	2,651	70.77%	\$2,309	\$6,120	\$0.046	0.01	2.84	0.01	n.a	0.01	0.0286	0.08	0.0279	0.00	0.0300	0.00	0.0200	0.00	0.0200	6.49%	767
XLNX	195	4,344	6,094	0	0.00%	0	0.00%	0	0.00%	0	0.00%	122	62.56%	2,599	59.83%	\$3,037	\$7,893	\$0.056	0.20	2.56	0.20													