

BOX Execution Quality, February, 2007

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 IMIL)	Time (average IMIL 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 \$ (100 or more contracts)	BOX/OCC Market Share	BOX OCC ADY	
585	115,420	1,766,040	2,125,267	3	0.00%	29	0.00%	3	0.00%	29	0.00%	89,110	77.20%	1,243,125	58.49%	\$3,048	\$3,788,826	\$0.219	0.14	2.93	0.09	3.03	0.1412	0.04	0.2020	0.03	0.1914	0.03	0.1586	0.03	0.1067	4.57%	400,715	
A	140	2,273	2,720	0	0.00%	0	0.00%	0	0.00%	0	0.00%	39	27.86%	818	35.99%	\$3,378	\$2,763	\$0.041	0.31	1.75	0.31	n.a	0.3095	0.03	0.0909	0.04	1.9231	n.a	0.0000	0.03	0.0000	3.85%	0	
AA	491	8,915	11,547	0	0.00%	0	0.00%	0	0.00%	0	0.00%	288	58.66%	5,023	56.34%	\$3,077	\$15,456	\$0.066	0.12	2.36	0.12	4.83	0.2037	0.05	0.0637	0.04	0.1699	0.02	0.0700	0.02	0.0000	1.69%	0	
AAPL	9,062	54,697	59,437	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8,302	91.61%	47,002	85.93%	\$3,807	\$178,954	\$0.042	0.06	3.46	0.04	4.03	0.0681	0.04	0.0946	0.05	0.0484	0.06	0.0000	0.02	0.0000	1.91%	0	
ABBI	24	292	322	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	54.17%	195	66.78%	\$1,400	\$273	\$0.084	0.00	2.67	0.00	n.a	0.0000	0.02	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	0		
ABC	34	433	455	0	0.00%	0	0.00%	0	0.00%	0	0.00%	33	97.06%	418	96.54%	\$3,459	\$1,446	\$0.078	0.00	3.86	0.00	n.a	0.0000	0.04	0.0000	0.01	0.0000	0.05	0.0000	0.04	n.a	n.a	0	
ABT	166	2,149	2,263	0	0.00%	0	0.00%	0	0.00%	0	0.00%	136	81.93%	1,564	72.78%	\$3,922	\$6,134	\$0.051	0.11	3.00	0.11	n.a	0.1143	0.04	0.2273	0.05	0.0000	0.01	0.0000	0.04	n.a	n.a	0	
ABX	355	6,879	7,254	0	0.00%	0	0.00%	0	0.00%	0	0.00%	318	89.58%	6,047	87.91%	\$3,085	\$18,658	\$0.055	0.07	3.54	0.06	4.00	0.0689	0.04	0.0523	0.03	0.0000	0.03	0.0000	0.03	0.2004	1.56%	0	
ACF	17	247	603	0	0.00%	0	0.00E+00	0	0.00%	0	0.00%	4	23.53%	60	24.29%	\$2,183	\$131	\$0.116	0.00	0.97	0.00	n.a	0.0000	0.03	0.0000	0.02	n.a	n.a	n.a	n.a	n.a	0		
ACI	167	3,044	3,990	0	0.00%	0	0.00%	0	0.00%	0	0.00%	112	67.07%	2,392	78.58%	\$1,964	\$4,697	\$0.085	0.05	3.14	0.05	n.a	0.0650	0.03	0.0000	0.02	0.3015	0.01	n.a	n.a	0.0000	1.33%	0	
ACL	64	527	663	0	0.00%	0	0.00%	0	0.00%	0	0.00%	45	70.31%	323	61.29%	\$3,353	\$1,083	\$0.158	0.16	2.43	0.16	n.a	0.0966	0.04	0.4878	0.02	n.a	n.a	n.a	n.a	n.a	n.a	0	
ACS	26	271	442	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	30.77%	52	19.19%	\$8,692	\$452	\$0.156	0.07	0.84	0.07	n.a	0.0816	0.09	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
ADBE	89	1,986	2,436	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	57.30%	1,279	64.40%	\$2,921	\$3,736	\$0.054	0.03	2.60	0.03	4.00	0.0856	0.06	0.0593	0.05	0.0000	n.a	n.a	n.a	0.0000	2.21%	0	
ADCT	13	246	326	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	53.85%	172	69.92%	\$1,227	\$211	\$0.084	0.00	2.80	0.00	n.a	0.0000	0.02	0.0000	0.01	n.a	n.a	0.0000	0.01	n.a	n.a	0	
ADI	95	1,118	1,244	0	0.00%	0	0.00%	0	0.00%	0	0.00%	74	77.89%	783	70.04%	\$4,259	\$3,335	\$0.067	0.11	2.90	0.11	n.a	0.0577	0.04	0.3047	0.04	n.a	n.a	0.0000	0.06	n.a	n.a	0	
ADM	472	5,933	7,033	0	0.00%	0	0.00%	0	0.00%	0	0.00%	385	81.57%	4,459	75.16%	\$2,583	\$13,519	\$0.049	0.05	3.04	0.05	n.a	0.0775	0.03	0.0574	0.03	0.0000	0.02	0.0000	0.02	0.0000	1.48%	0	
ADP	78	759	1,266	0	0.00%	0	0.00%	0	0.00%	0	0.00%	58	74.36%	417	54.94%	\$3,789	\$1,580	\$0.106	0.12	2.28	0.12	n.a	0.0849	0.04	0.2347	0.04	0.0000	n.a	n.a	n.a	n.a	n.a	0	
ADSK	104	753	1,067	0	0.00%	0	0.00%	0	0.00%	0	0.00%	82	78.85%	461	61.22%	\$4,069	\$1,876	\$0.078	0.07	2.41	0.07	n.a	0.0363	0.04	0.2011	0.03	n.a	n.a	n.a	n.a	n.a	n.a	0	
AEM	229	2,277	2,584	0	0.00%	0	0.00%	0	0.00%	0	0.00%	193	84.28%	1,921	84.37%	\$3,478	\$6,681	\$0.096	0.04	3.39	0.04	n.a	0.0248	0.04	0.0000	0.03	0.2023	0.05	n.a	n.a	n.a	n.a	n.a	0
AES	20	152	152	0	0.00%	0	0.00%	0	0.00%	0	0.00%	18	90.00%	135	88.82%	\$3,104	\$419	\$0.047	0.00	3.55	0.00	n.a	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
AET	191	2,400	2,888	0	0.00%	0	0.00%	0	0.00%	0	0.00%	163	85.34%	1,945	81.04%	\$4,045	\$7,868	\$0.062	0.10	3.24	0.10	n.a	0.0366	0.05	0.0000	0.02	0.0000	0.03	0.2135	0.06	0.3410	2.98%	0	
AFFX	17	223	241	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	11.76%	2	0.90%	\$1,500	\$3	\$0.104	0.04	0.08	0.04	n.a	0.0503	0.02	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
AGIX	118	1,476	1,900	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	30.51%	731	49.53%	\$2,602	\$1,902	\$0.211	0.43	2.41	0.26	15.00	0.7306	0.03	0.0000	0.02	0.0000	0.02	0.0000	0.03	n.a	n.a	0	
AGN	40	200	264	0	0.00%	0	0.00%	0	0.00%	0	0.00%	23	57.50%	94	47.00%	\$4,394	\$413	\$0.156	0.08	1.96	0.06	4.00	0.0750	0.04	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
AIG	209	3,610	4,352	0	0.00%	0	0.00%	0	0.00%	0	0.00%	176	84.21%	2,702	74.85%	\$3,040	\$8,215	\$0.066	0.05	3.04	0.05	n.a	0.1491	0.05	0.0000	0.03	0.0000	0.04	0.0000	0.02	0.0000	1.00%	0	
AKAM	411	3,381	4,002	0	0.00%	0	0.00%	0	0.00%	0	0.00%	325	79.08%	2,504	74.06%	\$4,946	\$12,384	\$0.080	0.05	2.98	0.05	n.a	0.0541	0.06	0.0709	0.05	n.a	n.a	0.0000	0.02	n.a	n.a	0	
AKS	64	1,047	1,191	0	0.00%	0	0.00%	0	0.00%	0	0.00%	46	71.88%	868	82.90%	\$1,680	\$1,458	\$0.062	0.09	3.38	0.05	4.00	0.1405	0.02	0.1434	0.02	n.a	n.a	n.a	n.a	0.0000	1.11%	0	
AL	66	635	785	0	0.00%	0	0.00%	0	0.00%	0	0.00%	42	63.64%	351	55.28%	\$4,256	\$1,494	\$0.099	0.10	2.31	0.10	n.a	0.1275	0.05	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	n.a	0	
ALD	2	15	30	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.167	7.67	7.67	0.00	21.00	7.6667	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
ALKS	70	849	1,149	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	72.86%	503	59.25%	\$1,674	\$842	\$0.125	0.18	2.53	0.18	n.a	0.0846	0.02	0.3947	0.01	0.0000	0.01	0.0000	0.01	n.a	n.a	0	
ALL	353	3,922	4,418	0	0.00%	0	0.00%	0	0.00%	0	0.00%	288	81.59%	3,102	79.09%	\$2,718	\$8,432	\$0.045	0.15	3.24	0.15	n.a	0.0808	0.03	0.2354	0.03	0.0000	0.02	n.a	n.a	0.3442	1.31%	0	
ALLTR	60	1,347	1,378	0	0.00%	0	0.00%	0	0.00%	0	0.00%	47	78.33%	994	73.79%	\$2,890	\$2,873	\$0.052	0.10	3.04	0.10	n.a	0.1361	0.03	0.0000	0.03	n.a	n.a	0.4509	0.02	0.0000	2.58%	0	
ALU	91	1,194	1,468	0	0.00%	0	0.00%	0	0.00%	0	0.00%	72	79.12%	801	67.09%	\$2,780	\$2,227	\$0.066	0.04	2.72	0.04	n.a	0.0039	0.03	0.1333	0.03	n.a	n.a	0.0000	0.02	0.0000	3.00%	0	
ALXN	17	167	281	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.140	0.13	0.13	0.13	n.a	0.1257	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
AMAT	536	23,072	24,677	0	0.00%	0	0.00%	0	0.00%	0	0.00%	457	85.26%	19,118	82.86%	\$1,793	\$34,274	\$0.033	0.06	3.36	0.06	16.00	0.1201	0.03	0.0500	0.02	0.0572	0.04	0.0658	0.02	0.0479	1.24%	0	
AMD	508	10,024	15,155	0	0.00%	0	0.00%	0	0.00%	0	0.00%	332	65.35%	4,762	47.51%	\$2,676	\$12,742	\$0.031	0.08	1.97	0.07	4.00	0.0699	0.03	0.1248	0.02	0.0585	0.03	0.0000	0.03	0.0550	3.43%	0	
AMGN	1,120	12,292	16,041	0	0.00%	0	0.00%	0	0.00%	0	0.00%	834	74.46%	8,312																				

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AVP	101	825	903	0	0.00%	0	0.00%	0	0.00%	0	0.00%	67	66.34%	534	64.73%	\$2,757	\$1,472	\$0.063	0.10	2.59	0.10	na	0.1199	0.03	0.0000	0.01	0.0000	0.02	na	na	na	na	0
AXL	5	70	80	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.150	0.00	0.00	0.00	na	0.0000	na	0.0000	na	na	na	na	na	na	0	
AXP	188	3,027	3,542	0	0.00%	0	0.00%	0	0.00%	0	0.00%	111	59.04%	2,078	68.65%	\$3,518	\$7,311	\$0.064	0.18	2.92	0.15	4.00	0.1897	0.05	0.0000	0.03	4.0000	na	0.0000	0.03	0.0000	2.00%	0
AZN	41	364	471	0	0.00%	0	0.00%	0	0.00%	0	0.00%	34	82.93%	233	64.01%	\$4,768	\$1,111	\$0.092	0.10	2.66	0.10	na	0.1289	0.05	0.0000	0.01	na	na	na	na	na	0	
AZO	90	426	527	0	0.00%	0	0.00%	0	0.00%	0	0.00%	74	82.22%	290	68.08%	\$4,097	\$1,188	\$0.067	0.17	2.83	0.17	na	0.1667	0.04	na	na	na	na	na	na	na	0	
BA	381	3,854	4,056	0	0.00%	0	0.00%	0	0.00%	0	0.00%	309	81.10%	3,122	81.01%	\$3,647	\$11,386	\$0.065	0.07	3.28	0.07	na	0.0851	0.05	0.0491	0.03	0.1421	0.01	na	na	0.0000	3.08%	0
BAC	487	8,381	9,389	0	0.00%	0	0.00%	0	0.00%	0	0.00%	392	80.49%	6,078	72.52%	\$2,740	\$16,652	\$0.048	0.06	2.93	0.06	4.00	0.0944	0.03	0.0219	0.02	0.0000	0.03	0.0770	0.03	0.0000	2.70%	0
BAX	47	1,040	1,403	0	0.00%	0	0.00%	0	0.00%	0	0.00%	32	68.09%	875	84.13%	\$2,106	\$1,843	\$0.044	0.02	3.38	0.02	na	0.0737	0.04	0.0000	0.05	na	na	0.0000	0.01	0.0000	1.00%	0
BBBY	38	318	318	0	0.00%	0	0.00%	0	0.00%	0	0.00%	26	68.42%	189	59.43%	\$3,958	\$748	\$0.053	0.00	2.38	0.00	na	0.0031	0.04	na	na	na	na	na	na	na	0	
BBH	85	620	670	0	0.00%	0	0.00%	0	0.00%	0	0.00%	29	34.12%	121	19.52%	\$3,298	\$399	\$0.144	0.08	0.86	0.08	na	0.0806	0.03	na	na	na	na	na	na	na	0	
BBJ	114	989	1,049	0	0.00%	0	0.00%	0	0.00%	0	0.00%	107	93.86%	866	87.56%	\$2,436	\$2,110	\$0.053	4.69	8.18	4.69	na	0.0238	0.03	####	0.02	0.0000	0.01	na	na	na	na	0
BBT	25	605	615	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	52.00%	474	78.35%	\$1,897	\$899	\$0.056	0.02	3.16	0.02	na	0.0694	0.03	0.0000	0.06	0.0000	0.02	na	na	0.0000	1.00%	0
BBY	565	4,356	4,669	0	0.00%	0	0.00%	0	0.00%	0	0.00%	505	89.38%	3,664	84.11%	\$3,591	\$13,157	\$0.042	0.07	3.39	0.07	na	0.0642	0.04	0.0000	0.03	0.0000	0.03	0.2322	0.02	na	na	0
BCRX	2	20	20	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.050	0.50	0.50	0.50	na	0.5000	na	na	na	na	na	na	na	na	0	
BEAS	153	4,234	5,483	0	0.00%	0	0.00%	0	0.00%	0	0.00%	117	76.47%	3,316	78.32%	\$2,204	\$7,309	\$0.036	0.14	3.26	0.14	na	0.2943	0.03	0.5198	0.03	0.3538	0.04	0.0000	0.02	0.0000	1.82%	0
BG	77	724	724	0	0.00%	0	0.00%	0	0.00%	0	0.00%	73	94.81%	675	93.23%	\$3,280	\$2,214	\$0.091	0.07	3.76	0.07	na	0.0502	0.04	0.1299	0.03	0.0000	0.01	na	na	na	na	0
BHI	234	2,481	3,260	0	0.00%	0	0.00%	0	0.00%	0	0.00%	155	66.24%	1,400	56.43%	\$4,654	\$6,515	\$0.101	0.15	2.40	0.15	na	0.1248	0.05	0.2278	0.03	0.0000	0.06	0.3597	0.03	na	na	0
BHP	283	3,199	3,721	0	0.00%	0	0.00%	0	0.00%	0	0.00%	236	83.39%	2,686	83.96%	\$4,158	\$11,169	\$0.066	0.05	3.40	0.05	na	0.0559	0.04	0.1574	0.02	0.0000	0.07	0.0000	0.02	0.0000	5.00%	0
BIDU	1,345	6,877	8,454	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,069	79.48%	4,347	63.21%	\$6,045	\$26,278	\$0.121	0.11	2.61	0.09	4.05	0.0925	0.06	0.4502	0.04	na	na	na	na	na	na	0
BIIB	115	1,848	2,986	0	0.00%	0	0.00%	0	0.00%	0	0.00%	23	20.00%	820	44.37%	\$1,939	\$1,590	\$0.108	0.09	1.86	0.09	na	0.1593	0.04	0.0000	na	na	na	na	na	0.0000	1.75%	0
BJS	193	20,720	21,135	0	0.00%	0	0.00%	0	0.00%	0	0.00%	147	76.17%	20,229	97.63%	\$2,659	\$53,784	\$0.041	0.01	3.91	0.01	na	0.0883	0.04	0.0000	0.03	0.0000	0.04	0.0000	0.03	0.0000	2.55%	0
BK	23	386	439	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	86.96%	356	92.23%	\$2,000	\$712	\$0.075	0.04	3.69	0.04	na	0.1339	0.04	0.0000	0.02	0.0000	0.01	0.0000	0.01	na	na	0
BMV	202	4,242	6,519	0	0.00%	0	0.00%	0	0.00%	0	0.00%	137	67.82%	2,215	52.22%	\$3,094	\$6,853	\$0.080	0.05	2.13	0.05	na	0.0442	0.04	0.0811	0.05	0.0000	0.02	0.4530	0.05	0.0000	2.44%	0
BNI	109	891	1,204	0	0.00%	0	0.00%	0	0.00%	0	0.00%	94	86.24%	727	81.59%	\$3,125	\$2,272	\$0.106	0.16	3.28	0.16	na	0.0678	0.03	0.0000	0.03	na	na	1.0000	0.02	na	na	0
BOL	45	417	477	0	0.00%	0	0.00%	0	0.00%	0	0.00%	21	46.67%	124	29.74%	\$2,379	\$295	\$0.094	0.19	1.38	0.19	na	0.2093	0.03	0.0000	0.01	na	na	na	na	na	na	0
BP	218	2,871	3,046	0	0.00%	0	0.00%	0	0.00%	0	0.00%	202	92.66%	2,522	87.84%	\$3,215	\$8,109	\$0.037	0.10	3.47	0.10	5.00	0.0532	0.04	0.1154	0.03	0.0000	0.04	0.0000	0.02	1.0000	1.24%	0
BRCD	74	1,631	2,037	0	0.00%	0	0.00%	0	0.00%	0	0.00%	52	70.27%	1,130	69.28%	\$3,059	\$3,457	\$0.062	0.44	3.19	0.44	na	0.0763	0.03	0.2549	0.04	0.0000	0.02	0.0000	0.06	1.2155	1.00%	0
BRCM	1,113	20,708	21,274	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,050	94.34%	19,470	94.02%	\$3,071	\$59,801	\$0.028	0.12	3.85	0.12	na	0.0435	0.04	0.6523	0.03	0.0000	0.04	0.0000	0.03	0.0167	2.72%	0
BRL	47	321	333	0	0.00%	0	0.00%	0	0.00%	0	0.00%	35	74.47%	232	72.27%	\$2,892	\$671	\$0.061	0.00	2.99	0.00	na	0.0000	0.03	0.0000	0.01	na	na	na	na	na	na	0
BSC	325	2,871	3,670	0	0.00%	0	0.00%	0	0.00%	0	0.00%	251	77.23%	2,068	72.03%	\$5,896	\$12,193	\$0.117	0.38	3.22	0.37	5.00	0.2152	0.07	0.9023	0.05	na	na	na	na	na	na	0
BSX	70	1,591	2,256	0	0.00%	0	0.00%	0	0.00%	0	0.00%	45	64.29%	1,221	76.74%	\$3,437	\$4,196	\$0.051	0.07	3.11	0.07	na	0.2186	0.05	0.0000	0.04	na	na	0.0000	0.02	0.0000	2.96%	0
BTU	360	3,214	3,897	0	0.00%	0	0.00%	0	0.00%	0	0.00%	286	79.44%	2,504	77.91%	\$2,843	\$7,120	\$0.062	0.08	3.16	0.08	na	0.0659	0.03	0.0378	0.03	1.0000	0.01	na	na	na	na	0
BUD	72	1,239	2,530	0	0.00%	0	0.00%	0	0.00%	0	0.00%	40	55.56%	243	19.61%	\$3,123	\$759	\$0.130	0.10	0.88	0.10	na	0.0983	0.03	0.0000	na	0.2579	na	0.0000	na	0.0000	na	0
BVF	48	434	669	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	22.92%	75	17.28%	\$2,773	\$208	\$0.094	0.24	0.93	0.24	na	0.2350	0.03	na	na	na	na	na	na	na	na	0
BZH	62	1,830	1,910	0	0.00%	0	0.00%	0	0.00%	0	0.00%	48	77.42%	1,680	91.80%	\$3,599	\$6,047	\$0.115	0.08	3.68	0.08	na	0.0565	0.05	0.4706	0.04	0.1429	0.06	0.0000	0.03	0.0000	1.57%	0
C	311	8,605	9,620	0	0.00%	0	0.00%	0	0.00%	0	0.00%	233	74.92%	6,487	75.39%	\$2,926	\$18,981	\$0.048	0.04	3.03	0.04	na	0.0837	0.03	0.0611	0.03	0.1714	0.04	0.0000	0.03	0.0000	2.46%	0
CA	10	93	123	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	50.00%	49	52.69%	\$5,184	\$254	\$0.058	0.00	2.11	0.00	na	0.0000	0.05	na	na	na	na	na	na	na	na	0
CAG	27	356	406	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	74.07%	170	47.75%	\$2,741	\$466	\$0.056	0.10	2.01	0.10	na	0.1832	0.03	0.0000	0.03	0.0000	na	na	na	na	na	0
CAH	33	404	529	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	66.67%	141	34.90%	\$4,532	\$639	\$0.102	0.07	1.47	0.07	na	0.0057	0.05	0.3111	0.03	na	na	na	na	0.0000	na	0
CAL	217	1,632	2,152	0	0.00%	0	0.00%	0	0.00%	0	0.00%	164	75.58%	1,054	64.58%	\$5,177	\$5,457	\$0.069	0.08	2.58	0.08	na	0.0895	0.05	0.0000	0.05	na	na	0.0000	na	na	na	0
CAR	11	86	150	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	54.55%	60	69.77%	\$2,733	\$164	\$0.199	0.13	2.92	0.13	na	0.1279	0.03	na	na	na	na	na	na	na	na	0
CAT	786	11,070	13,200	0	0.00%	0	0.00%	0	0.00%	0	0.00%	515	65.52%	7,727	69.80%	\$2,898	\$22,392																

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 IMIL)	Time (average IMIL 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			
CHK	585	9,235	10,896	0	0.00%	0	0.00%	0	0.00%	0	0.00%	464	79.32%	7,695	83.32%	\$2,973	\$22,874	\$0.042	0.11	3.38	0.10	4.83	0.1237	0.04	0.0000	0.03	0.1174	0.03	0.2541	0.03	0.0000	1.80%	0			
CHKP	43	405	1,034	0	0.00%	0	0.00%	0	0.00%	0	0.00%	26	60.47%	178	43.95%	\$5,270	\$938	\$0.090	0.05	1.81	0.05	n.a	0.0753	0.06	0.0000	0.04	n.a	n.a	n.a	n.a	n.a	n.a	0			
CHS	75	747	990	0	0.00%	0	0.00%	0	0.00%	0	0.00%	59	78.67%	490	65.60%	\$3,253	\$1,594	\$0.044	0.09	2.71	0.09	n.a	0.0706	0.04	0.1266	0.02	n.a	n.a	n.a	n.a	n.a	n.a	0			
CI	73	481	708	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	69.86%	318	66.11%	\$5,796	\$1,843	\$0.132	0.07	2.69	0.06	5.00	0.0823	0.06	0.0000	0.06	n.a	n.a	n.a	n.a	n.a	n.a	0			
CIEN	114	995	1,136	0	0.00%	0	0.00%	0	0.00%	0	0.00%	102	89.47%	833	83.72%	\$3,085	\$2,570	\$0.078	0.02	3.35	0.02	n.a	0.0332	0.04	0.0000	0.02	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	0		
CL	29	300	330	0	0.00%	0	0.00%	0	0.00%	0	0.00%	24	82.76%	253	84.33%	\$4,719	\$1,194	\$0.030	0.11	3.41	0.11	n.a	0.1976	0.04	0.0000	0.06	n.a	n.a	n.a	n.a	n.a	n.a	0			
CLF	73	537	703	0	0.00%	0	0.00%	0	0.00%	0	0.00%	59	80.82%	360	67.04%	\$4,522	\$1,628	\$0.101	0.17	2.85	0.17	n.a	0.1474	0.05	0.2917	0.03	n.a	n.a	n.a	n.a	n.a	n.a	0			
CMCSA	250	3,836	4,421	0	0.00%	0	0.00%	0	0.00%	0	0.00%	213	85.20%	2,838	73.98%	\$3,252	\$9,230	\$0.053	0.03	2.98	0.03	n.a	0.0641	0.04	0.0000	0.05	0.0000	0.03	0.0000	0.02	0.0000	3.00%	0			
CMCSK	42	1,122	1,401	0	0.00%	0	0.00%	0	0.00%	0	0.00%	27	64.29%	751	66.93%	\$2,834	\$2,128	\$0.043	0.23	2.68	0.23	n.a	0.0169	0.03	0.0000	0.01	n.a	n.a	0.0000	0.03	1.0000	3.42%	0			
CME	12	61	71	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	41.67%	10	16.39%	\$1,800	\$18	\$0.268	0.33	0.98	0.33	n.a	0.3279	0.02	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
CMED	6	52	99	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.135	0.00	0.00	0.00	n.a	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
CMI	96	574	730	0	0.00%	0	0.00%	0	0.00%	0	0.00%	63	65.63%	307	53.48%	\$4,420	\$1,357	\$0.150	0.15	2.28	0.15	n.a	0.1544	0.05	0.0000	0.02	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CMX	3	20	20	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.188	0.00	0.00	0.00	n.a	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
CNO	12	290	575	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	25.00%	9	3.10%	\$6,111	\$55	\$0.112	0.00	0.12	0.00	n.a	0.0000	0.06	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CNO	69	728	840	0	0.00%	0	0.00%	0	0.00%	0	0.00%	49	71.01%	503	69.09%	\$3,139	\$1,579	\$0.083	0.15	2.91	0.10	4.00	0.2371	0.04	0.0000	0.04	0.0000	0.02	n.a	n.a	n.a	n.a	n.a	0		
CNX	106	1,888	1,893	0	0.00%	0	0.00%	0	0.00%	0	0.00%	88	83.02%	1,737	92.00%	\$2,787	\$4,841	\$0.085	0.02	3.70	0.02	4.00	0.0633	0.06	0.0000	0.06	n.a	n.a	n.a	n.a	0.0000	1.26%	0			
COCO	4	63	63	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	50.00%	39	61.90%	\$2,641	\$103	\$0.037	0.00	2.48	0.00	n.a	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
COF	239	2,256	2,767	0	0.00%	0	0.00%	0	0.00%	0	0.00%	201	84.10%	1,902	84.31%	\$4,809	\$9,146	\$0.056	0.05	3.39	0.05	n.a	0.0397	0.05	0.0723	0.05	n.a	n.a	0.0000	0.03	n.a	n.a	n.a	0		
COH	262	3,185	3,961	0	0.00%	0	0.00%	0	0.00%	0	0.00%	220	83.97%	2,680	84.14%	\$3,613	\$9,684	\$0.063	0.72	4.09	0.72	5.00	0.1864	0.04	0.0000	0.03	0.0000	0.05	0.0000	0.03	n.a	n.a	n.a	0		
COMS	5	380	380	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	60.00%	190	50.00%	\$1,105	\$210	\$0.107	0.00	2.00	0.00	n.a	0.0000	0.05	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	0.0000	1.00%	0		
COP	808	12,025	13,946	0	0.00%	0	0.00%	0	0.00%	0	0.00%	677	83.79%	10,104	84.02%	\$3,600	\$36,374	\$0.058	0.05	3.33	0.05	n.a	0.0863	0.04	0.0650	0.03	0.0000	0.04	0.0000	0.02	0.0000	3.77%	0			
COST	100	1,245	1,255	0	0.00%	0	0.00%	0	0.00%	0	0.00%	73	73.00%	991	79.60%	\$3,648	\$3,615	\$0.061	0.02	3.13	0.02	n.a	0.0335	0.04	0.0000	0.03	n.a	n.a	0.0000	0.02	n.a	n.a	n.a	0		
CRDN	58	497	807	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	22.41%	52	10.46%	\$6,442	\$335	\$0.174	0.19	0.61	0.19	n.a	0.1871	0.06	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CREE	118	1,353	1,363	0	0.00%	0	0.00%	0	0.00%	0	0.00%	108	91.53%	1,231	90.98%	\$3,320	\$4,087	\$0.059	0.07	3.71	0.07	n.a	0.1144	0.04	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	0.0000	2.00%	0		
CRM	216	1,230	1,597	0	0.00%	0	0.00%	0	0.00%	0	0.00%	160	74.07%	724	58.86%	\$3,598	\$2,605	\$0.077	0.12	2.44	0.10	5.00	0.1220	0.04	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CSC	20	239	511	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.229	0.48	0.48	0.48	n.a	0.4770	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CSCO	2,780	70,380	81,223	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2,507	90.18%	59,045	83.89%	\$2,745	\$162,091	\$0.036	0.09	3.41	0.08	4.06	0.0719	0.03	0.0856	0.03	0.0757	0.02	0.2912	0.03	0.0179	2.66%	0			
CTSH	381	1,920	2,493	0	0.00%	0	0.00%	0	0.00%	0	0.00%	339	88.98%	1,629	84.84%	\$4,088	\$6,659	\$0.107	0.14	3.48	0.05	4.00	0.0617	0.04	4.0000	n.a	n.a	n.a	0.0000	0.03	n.a	n.a	n.a	0		
CTX	239	1,886	2,019	0	0.00%	0	0.00%	0	0.00%	0	0.00%	174	72.80%	1,234	65.43%	\$4,735	\$5,843	\$0.062	0.07	2.68	0.07	n.a	0.0838	0.05	0.0000	0.06	0.0000	n.a	0.0000	0.01	n.a	n.a	n.a	0		
CTXS	105	1,640	1,716	0	0.00%	0	0.00%	0	0.00%	0	0.00%	80	76.19%	1,352	82.44%	\$3,942	\$5,329	\$0.055	0.05	3.32	0.05	n.a	0.1116	0.05	0.0000	0.04	0.0000	0.02	n.a	n.a	0.0000	2.09%	0			
CVC	15	143	318	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.284	2.87	2.87	2.87	n.a	2.8671	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CVH	52	303	303	0	0.00%	0	0.00%	0	0.00%	0	0.00%	49	94.23%	285	94.06%	\$4,502	\$1,283	\$0.061	0.08	3.81	0.08	n.a	0.0933	0.04	0.0000	0.09	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
CVS	188	3,709	4,106	0	0.00%	0	0.00%	0	0.00%	0	0.00%	141	75.00%	2,717	73.25%	\$2,074	\$5,634	\$0.047	0.18	3.11	0.18	n.a	0.2708	0.02	0.2029	0.03	0.0000	0.02	0.4444	0.02	0.0000	1.50%	0			
CVTX	59	743	1,313	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	1.69%	1	0.13%	\$1,000	\$1	\$0.112	0.61	0.62	0.61	n.a	0.6633	0.01	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CVX	449	5,252	5,968	0	0.00%	0	0.00%	0	0.00%	0	0.00%	373	83.07%	4,099	78.05%	\$3,640	\$14,920	\$0.051	0.05	3.15	0.05	n.a	0.0562	0.04	0.0900	0.04	0.0000	0.03	0.0000	0.02	0.0000	2.62%	0			
CX	15	263	358	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.196	0.31	0.31	0.31	n.a	0.4951	n.a	0.1875	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CY	124	1,711	2,735	0	0.00%	0	0.00%	0	0.00%	0	0.00%	63	50.81%	703	41.09%	\$4,506	\$3,168	\$0.075	0.30	1.92	0.07	5.33	0.3266	0.04	0.2470	0.06	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
CYBX	46	760	1,568	0	0.00%	0	0.00%	0	0.00%	0	0.00%	4	8.70%	45	5.92%	\$2,044	\$92	\$0.100	5.06	5.29	0.21	7.95	6.3367	0.02	2.2857	0.02	4.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0
CYD	2	20	20	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.200	1.00	1.00	1.00	n.a	1.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
CYMI	69	299	373	0	0.00%	0	0.00%	0	0.00%	0	0.00%	53	76.81%	166	55.52%	\$3,916	\$650	\$0.074	0.12	2.33	0.12	n.a	0.1204	0.04	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
CZN	5	67	128	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.260	0.39	0.39	0.39	n.a	0.6341	n.a	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
DCX	104	1,333	2,008	0	0.00%	0	0.00%	0	0.00%	0	0.00%	65	62.50%	875	65.64%	\$2,821	\$2,468	\$0.124	0.09	2.62	0.09	n.a	0.1030	0.04	0.1818	0.03	0.0000	0.01	n.a							

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 IMIL)	Time (Average IMIL only)	Improvement \$ (< 25 contracts or less)	Time (< 50 contracts)	Improvement \$ (< 26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (< 61 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (< 76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (< 100 or more contracts)	BOX/OCC Market Share	BOX OCC ADY
DYN	60	858	926	0	0.00%	0	0.00%	0	0.00%	0	0.00%	42	70.00%	609	70.98%	\$2,752	\$1,676	\$0.063	0.35	3.19	0.35	na	0.6024	0.03	0.0000	0.04	na	na	0.0000	0.01	na	na	0
EBAY	777	15,520	17,376	0	0.00%	0	0.00%	0	0.00%	0	0.00%	640	82.37%	12,910	83.18%	\$2,331	\$30,091	\$0.045	0.02	3.34	0.02	na	0.0332	0.03	0.0819	0.03	0.0000	0.02	0.0000	0.03	0.0000	1.24%	0
ECA	169	3,964	4,084	0	0.00%	0	0.00%	0	0.00%	0	0.00%	124	73.37%	3,495	88.17%	\$2,008	\$7,017	\$0.059	0.05	3.56	0.04	4.00	0.1558	0.03	0.0000	0.03	0.0000	0.02	na	na	0.0000	1.51%	0
EDS	63	910	1,203	0	0.00%	0	0.00%	0	0.00%	0	0.00%	52	82.54%	772	84.84%	\$2,354	\$1,817	\$0.072	0.05	3.45	0.05	na	0.0974	0.02	0.0000	0.01	na	na	na	na	0.0000	1.04%	0
EEE	35	271	368	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.097	0.10	0.10	0.10	na	0.0959	na	na	na	na	na	na	na	na	na	0
EIX	17	314	414	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	52.94%	205	65.29%	\$1,961	\$402	\$0.167	0.00	2.61	0.00	na	0.0000	0.05	0.0000	0.02	na	na	na	na	0.0000	1.00%	0
EK	59	720	1,264	0	0.00%	0	0.00%	0	0.00%	0	0.00%	41	69.49%	446	61.94%	\$2,549	\$1,137	\$0.077	0.12	2.56	0.12	na	0.2117	0.03	0.0000	0.02	na	na	0.0000	0.03	na	na	0
ELN	182	3,301	4,367	0	0.00%	0	0.00%	0	0.00%	0	0.00%	102	56.04%	1,576	47.74%	\$2,870	\$4,523	\$0.054	0.22	2.10	0.11	7.60	0.3798	0.04	0.1540	0.03	0.0000	na	0.5405	0.05	0.0000	1.09%	0
ELX	12	143	824	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	41.67%	49	34.27%	\$3,755	\$184	\$0.102	0.07	1.10	0.07	na	0.0885	0.04	0.0000	na	na	na	na	na	na	na	0
EMC	134	4,427	5,018	0	0.00%	0	0.00%	0	0.00%	0	0.00%	108	80.60%	3,482	78.65%	\$2,552	\$8,886	\$0.037	0.08	3.12	0.08	4.00	0.0533	0.03	0.1317	0.03	0.0000	0.01	0.1044	0.02	0.0676	2.15%	0
ENCY	3	34	34	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.081	0.00	0.00	0.00	na	0.0000	na	na	na	na	na	na	na	na	na	0
ENER	170	960	1,245	0	0.00%	0	0.00%	0	0.00%	0	0.00%	116	68.24%	500	52.08%	\$2,714	\$1,357	\$0.067	0.06	2.13	0.06	na	0.0563	0.03	na	na	na	na	na	na	na	na	0
EOG	122	884	1,585	0	0.00%	0	0.00%	0	0.00%	0	0.00%	88	72.13%	516	58.37%	\$4,866	\$2,511	\$0.090	0.08	2.42	0.08	na	0.0919	0.05	0.0000	0.04	na	na	na	na	na	na	0
EP	69	1,269	1,352	0	0.00%	0	0.00%	0	0.00%	0	0.00%	39	56.52%	616	48.54%	\$3,274	\$2,017	\$0.050	0.24	2.18	0.24	na	0.3525	0.04	0.6610	na	na	na	0.0000	0.02	0.0000	na	0
ERES	9	76	76	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	66.67%	51	67.11%	\$1,882	\$96	\$0.093	0.00	2.68	0.00	na	0.0000	0.02	na	na	na	na	na	na	na	na	0
ERIC	64	2,756	2,929	0	0.00%	0	0.00%	0	0.00%	0	0.00%	59	92.19%	2,663	96.63%	\$3,315	\$8,827	\$0.080	0.00	3.86	0.00	na	0.0000	0.04	0.0000	0.01	0.0000	0.05	0.0000	0.03	0.0000	3.28%	0
ERTS	341	4,194	6,388	0	0.00%	0	0.00E+00	0	0.00%	0	0.00E+00	284	83.28%	3,647	86.96%	\$3,422	\$12,481	\$0.130	0.04	3.51	0.04	na	0.0604	0.04	0.0000	0.04	0.0000	0.05	0.0000	0.02	0.0000	1.83%	0
ESI	6	29	29	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	50.00%	4	13.79%	\$2,000	\$8	\$0.135	0.00	0.55	0.00	na	0.0000	0.02	na	na	na	na	na	na	na	na	0
ESLR	126	1,581	1,622	0	0.00%	0	0.00%	0	0.00%	0	0.00%	98	77.78%	1,190	75.27%	\$1,924	\$2,290	\$0.058	0.09	3.02	0.09	na	0.0405	0.02	0.0000	0.02	0.0000	0.01	1.0000	0.04	na	na	0
ESRX	166	1,472	2,161	0	0.00%	0	0.00%	0	0.00%	0	0.00%	112	67.47%	845	57.40%	\$4,018	\$3,395	\$0.107	0.02	2.31	0.02	na	0.0277	0.04	0.0000	0.04	0.0000	na	na	na	na	na	0
ESV	128	1,098	1,252	0	0.00%	0	0.00%	0	0.00%	0	0.00%	86	67.19%	750	68.31%	\$4,405	\$3,304	\$0.071	0.13	2.85	0.13	na	0.1647	0.05	0.0000	0.03	na	na	0.0000	0.02	na	na	0
ETFC	102	2,684	2,759	0	0.00%	0	0.00%	0	0.00%	0	0.00%	79	77.45%	2,364	88.08%	\$4,763	\$11,259	\$0.050	0.02	3.54	0.02	na	0.1159	0.03	0.0000	0.05	0.0000	0.03	0.0000	0.05	0.0000	5.21%	0
EWJ	119	2,783	2,788	0	0.00%	0	0.00%	0	0.00%	0	0.00%	111	93.28%	2,502	89.90%	\$2,986	\$7,470	\$0.026	0.07	3.60	0.07	na	0.0496	0.03	0.0000	0.03	0.0000	0.02	0.0000	0.03	0.1478	2.52%	0
EXPE	15	168	252	0	0.00%	0	0.00E+00	0	0.00%	0	0.00E+00	2	13.33%	9	5.36%	\$3,667	\$33	\$0.080	0.19	0.40	0.19	na	0.2319	0.04	0.0000	na	na	na	na	na	na	na	0
EXTR	1	10	10	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	100.00%	10	100.00%	\$1,000	\$10	\$0.130	0.00	4.00	0.00	na	0.0000	0.01	na	na	na	na	na	na	na	na	0
F	192	4,414	5,971	0	0.00%	0	0.00%	0	0.00%	0	0.00%	134	69.79%	2,256	51.11%	\$2,430	\$5,482	\$0.056	0.21	2.25	0.21	na	0.0675	0.03	0.0742	0.04	0.0000	na	4.4746	na	0.0000	1.00%	0
FBR	20	256	348	0	0.00%	0	0.00%	0	0.00%	0	0.00%	15	75.00%	123	48.05%	\$1,447	\$178	\$0.087	0.69	2.57	0.69	na	0.5580	0.01	na	na	1.0000	na	na	na	na	na	0
FCS	12	144	144	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	75.00%	83	57.64%	\$2,735	\$227	\$0.058	0.02	2.31	0.02	na	0.0208	0.03	na	na	na	na	na	na	na	na	0
FCX	405	7,276	9,926	0	0.00%	0	0.00%	0	0.00%	0	0.00%	219	54.07%	4,524	62.18%	\$4,318	\$19,534	\$0.108	0.08	2.56	0.07	4.00	0.1328	0.05	0.0958	0.04	0.0000	0.05	0.0000	0.02	0.0000	4.49%	0
FD	140	3,124	5,686	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	25.71%	681	21.80%	\$2,818	\$11,919	\$0.110	0.27	1.14	0.27	na	0.3341	0.04	0.0871	0.03	0.5789	na	na	na	0.0000	2.50%	0
FDC	22	1,636	2,346	0	0.00%	0	0.00%	0	0.00%	0	0.00%	14	63.64%	1,102	67.36%	\$2,373	\$2,615	\$0.064	0.05	2.74	0.05	na	0.0000	0.03	0.0000	na	1.0000	na	0.0000	0.02	0.0000	2.26%	0
FDG	6	40	40	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	33.33%	12	30.00%	\$2,667	\$32	\$0.064	0.38	1.58	0.38	na	0.3750	0.03	na	na	na	na	na	na	na	na	0
FDRY	34	504	940	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	32.35%	132	26.19%	\$3,303	\$436	\$0.074	0.05	1.10	0.05	na	0.0644	0.03	0.0000	0.03	0.0000	na	na	na	na	na	0
FDX	140	1,233	1,590	0	0.00%	0	0.00%	0	0.00%	0	0.00%	104	74.29%	882	71.53%	\$3,927	\$3,464	\$0.109	0.05	2.89	0.05	na	0.0697	0.04	0.0000	0.05	0.0000	0.01	na	na	na	na	0
FFIW	338	1,493	1,534	0	0.00%	0	0.00%	0	0.00%	0	0.00%	322	95.27%	1,347	90.22%	\$4,990	\$6,722	\$0.059	0.16	3.72	0.16	na	0.1427	0.05	0.5238	0.07	na	na	na	na	na	na	0
FITB	33	527	560	0	0.00%	0	0.00%	0	0.00%	0	0.00%	26	78.79%	454	86.15%	\$1,656	\$752	\$0.052	0.03	3.47	0.03	na	0.0633	0.02	0.0000	0.03	na	na	0.0000	0.01	na	na	0
FLEX	21	349	451	0	0.00%	0	0.00%	0	0.00%	0	0.00%	14	66.67%	135	38.68%	\$1,511	\$204	\$0.030	0.31	1.74	0.31	na	0.1840	0.02	0.0000	na	1.0000	na	na	na	na	na	0
FLML	55	426	666	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	40.00%	97	22.77%	\$3,072	\$298	\$0.133	0.07	0.98	0.07	na	0.0704	0.03	na	na	na	na	na	na	na	na	0
FMD	24	448	612	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	33.33%	315	70.31%	\$4,451	\$1,402	\$0.212	0.05	2.86	0.05	na	0.0944	0.05	0.0000	0.04	0.0000	0.05	na	na	na	na	0
FNM	46	474	550	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	36.96%	117	24.68%	\$4,282	\$501	\$0.079	0.13	1.11	0.13	na	0.1826	0.04	0.0000	0.04	na	na	na	na	na	na	0
FRE	26	153	350	0	0.00%	0	0.00%	0	0.00%	0	0.00%	14	53.85%	39	25.49%	\$4,667	\$182	\$0.272	0.04	1.06	0.04	na	0.0488	0.05	0.0000	na	na	na	na	na	na	na	0
FRX	108	731	764	0	0.00%	0	0.00%	0	0.00%	0	0.00%	95	87.96%	639	87.41%	\$4,646	\$2,969	\$0.038	0.04	3.47	0.04	na	0.0480	0.05	0.0000	0.04	na	na	na	na	na	na	0

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 \$ (100 or more contracts)	BOX OCC Market Share	BOX OCC ADV
GRMN	418	3,035	4,054	0	0.00%	0	0.00%	0	0.00%	0	0.00%	285	68.18%	1,787	58.88%	\$4,608	\$8,235	\$0.091	0.32	2.67	0.30	4.25	0.3963	0.04	0.0000	0.07	1.0000	n.a	0.0000	0.05	n.a	n.a	0
GRP	114	957	1,016	0	0.00%	0	0.00%	0	0.00%	0	0.00%	100	87.72%	844	88.19%	\$3,691	\$3,115	\$0.070	0.05	3.24	0.05	n.a	0.0741	0.04	0.0000	0.04	n.a	0.0000	0.03	n.a	n.a	0	
GS	1,727	13,879	15,893	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,318	76.32%	10,130	72.99%	\$4,684	\$47,446	\$0.124	0.06	2.95	0.06	n.a	0.0804	0.05	0.0288	0.04	0.0000	0.05	0.0000	0.02	0.0000	2.53%	0
GSF	127	2,809	3,551	0	0.00%	0	0.00%	0	0.00%	0	0.00%	69	54.33%	1,730	61.59%	\$2,139	\$3,700	\$0.093	0.35	2.91	0.35	n.a	0.7971	0.04	0.2659	0.02	0.0000	0.04	0.3519	0.02	0.0000	1.29%	0
GSK	84	514	590	0	0.00%	0	0.00%	0	0.00%	0	0.00%	67	79.76%	332	64.59%	\$3,235	\$1,074	\$0.062	0.02	2.60	0.02	n.a	0.0211	0.03	0.0000	0.04	n.a	n.a	n.a	n.a	n.a	0	
GT	46	642	1,750	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	17.39%	87	13.55%	\$4,356	\$379	\$0.181	0.10	0.64	0.10	n.a	0.0694	0.05	0.2439	0.03	n.a	n.a	n.a	n.a	n.a	0	
HAL	207	3,534	8,117	0	0.00%	0	0.00%	0	0.00%	0	0.00%	71	34.30%	427	12.08%	\$3,749	\$1,601	\$0.071	0.18	0.65	0.09	4.00	0.1290	0.04	0.0597	n.a	0.2731	0.02	0.7390	n.a	0.0000	n.a	0
HBC	65	1,422	1,448	0	0.00%	0	0.00%	0	0.00%	0	0.00%	54	83.08%	1,299	91.35%	\$1,992	\$2,587	\$0.058	0.02	3.67	0.02	n.a	0.0629	0.03	0.0000	0.03	n.a	n.a	n.a	n.a	0.0000	1.33%	0
HD	635	8,600	9,061	0	0.00%	0	0.00%	0	0.00%	0	0.00%	534	84.09%	5,722	66.53%	\$3,109	\$17,787	\$0.044	0.08	2.73	0.06	4.00	0.0630	0.03	0.1606	0.04	0.1183	0.02	0.0526	0.03	0.0000	2.87%	0
HES	75	728	999	0	0.00%	0	0.00%	0	0.00%	0	0.00%	50	66.67%	406	55.77%	\$4,884	\$1,983	\$0.111	0.03	2.26	0.03	n.a	0.0451	0.05	0.0000	0.06	n.a	n.a	n.a	n.a	n.a	0	
HGSI	24	339	430	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	37.50%	220	64.90%	\$1,245	\$274	\$0.054	0.06	2.60	0.06	n.a	0.1058	0.02	n.a	n.a	0.0000	0.01	0.0000	0.01	n.a	n.a	0
HHH	18	124	124	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	88.89%	99	79.84%	\$1,939	\$192	\$0.084	0.19	3.19	0.19	n.a	0.1855	0.02	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
HL	30	528	563	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	83.33%	397	75.19%	\$2,577	\$1,023	\$0.067	0.02	2.80	0.02	n.a	0.0576	0.03	0.0000	0.04	0.0000	0.02	n.a	n.a	n.a	n.a	0
HLTH	13	364	545	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	7.69%	2	0.55%	\$2,000	\$4	\$0.128	0.16	0.18	0.16	n.a	0.1408	0.02	0.3983	n.a	n.a	n.a	n.a	n.a	0.0000	n.a	0
HLX	54	610	661	0	0.00%	0	0.00%	0	0.00%	0	0.00%	43	79.63%	480	78.69%	\$2,940	\$1,411	\$0.086	0.05	3.20	0.05	n.a	0.0690	0.03	0.0000	0.05	0.0000	0.01	n.a	n.a	n.a	n.a	0
HMV	75	1,356	1,553	0	0.00%	0	0.00%	0	0.00%	0	0.00%	61	81.33%	1,149	84.73%	\$2,638	\$3,031	\$0.056	0.01	3.40	0.01	n.a	0.0233	0.04	0.0000	0.02	0.0000	0.01	0.0000	0.03	0.0000	2.00%	0
HNZ	15	411	574	0	0.00%	0	0.00%	0	0.00%	0	0.00%	4	26.67%	136	33.09%	\$1,346	\$183	\$0.114	0.04	1.36	0.04	n.a	0.2576	0.04	0.0000	0.01	0.0000	0.01	n.a	n.a	n.a	n.a	0
HOG	220	2,231	2,773	0	0.00%	0	0.00%	0	0.00%	0	0.00%	156	70.91%	1,496	67.06%	\$3,383	\$5,061	\$0.066	0.04	2.72	0.04	n.a	0.0574	0.04	0.0000	0.03	0.0000	0.04	0.0000	0.02	n.a	n.a	0
HON	128	1,616	1,961	0	0.00%	0	0.00%	0	0.00%	0	0.00%	85	66.41%	930	57.55%	\$3,455	\$3,213	\$0.052	0.10	2.39	0.10	n.a	0.1300	0.05	0.1129	0.03	0.0000	n.a	0.0000	0.01	0.0000	1.00%	0
HOT	36	378	488	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	55.56%	240	63.49%	\$2,938	\$705	\$0.104	0.05	2.59	0.05	n.a	0.0789	0.03	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	0	
HOV	255	2,372	2,884	0	0.00%	0	0.00%	0	0.00%	0	0.00%	225	88.24%	1,948	82.12%	\$3,629	\$7,069	\$0.061	0.08	3.32	0.08	n.a	0.0570	0.04	0.0721	0.03	1.0000	0.01	0.0000	0.03	0.0000	1.00%	0
HPO	1,058	20,148	27,692	0	0.00%	0	0.00%	0	0.00%	0	0.00%	786	74.29%	15,247	75.68%	\$3,623	\$55,242	\$0.047	0.05	3.06	0.04	4.00	0.0852	0.04	0.1062	0.04	0.0455	0.02	0.0245	0.04	0.0000	3.60%	0
HRB	180	2,458	3,811	0	0.00%	0	0.00%	0	0.00%	0	0.00%	123	68.33%	1,367	55.61%	\$4,501	\$6,153	\$0.056	0.09	2.31	0.09	n.a	0.0738	0.05	0.1420	0.04	0.0000	0.06	0.0000	n.a	n.a	n.a	0
HSY	72	916	948	0	0.00%	0	0.00%	0	0.00%	0	0.00%	57	79.17%	718	78.38%	\$2,405	\$1,727	\$0.063	0.13	3.25	0.04	4.00	0.2206	0.03	0.0000	0.01	0.0000	0.01	n.a	n.a	0.0000	1.24%	0
HUM	62	1,132	1,183	0	0.00%	0	0.00%	0	0.00%	0	0.00%	50	80.65%	1,019	90.02%	\$2,424	\$2,470	\$0.089	0.00	3.58	0.00	n.a	0.0057	0.04	0.0000	0.02	n.a	n.a	0.0000	0.03	0.0000	1.14%	0
HUN	12	358	453	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.080	0.22	0.22	0.22	n.a	0.0000	n.a	0.2524	n.a	n.a	n.a	n.a	n.a	n.a	0	
HW	104	913	924	0	0.00%	0	0.00%	0	0.00%	0	0.00%	90	86.54%	753	82.48%	\$2,649	\$1,995	\$0.057	0.09	3.32	0.09	n.a	0.0514	0.03	0.3133	0.02	0.0000	0.01	n.a	n.a	n.a	n.a	0
IACI	90	862	1,122	0	0.00%	0	0.00%	0	0.00%	0	0.00%	62	68.89%	569	66.01%	\$4,671	\$2,658	\$0.076	0.05	2.69	0.05	n.a	0.0806	0.06	0.0000	0.04	n.a	n.a	0.0000	0.02	n.a	n.a	0
IBB	53	940	1,311	0	0.00%	0	0.00%	0	0.00%	0	0.00%	40	75.47%	658	70.00%	\$1,903	\$1,252	\$0.073	0.04	2.83	0.04	n.a	0.1039	0.02	0.0000	0.02	0.0000	0.03	n.a	n.a	0.0000	1.58%	0
IBM	511	6,320	8,771	0	0.00%	0	0.00%	0	0.00%	0	0.00%	346	67.71%	3,713	58.75%	\$3,520	\$13,069	\$0.053	0.08	2.40	0.08	n.a	0.1110	0.04	0.0354	0.03	0.0000	0.03	0.0000	0.01	0.1409	2.74%	0
ICE	1,703	7,297	7,945	0	0.00%	0	0.00+	0	0.00%	0	0.00+	1,579	92.72%	6,409	87.83%	\$6,570	\$42,107	\$0.226	0.06	3.55	0.06	4.00	0.0741	0.07	0.0000	0.03	n.a	n.a	0.0000	0.02	n.a	n.a	0
IDCC	15	170	264	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	33.33%	33	19.41%	\$2,818	\$93	\$0.137	0.17	0.95	0.17	n.a	0.0001	0.03	0.4394	n.a	n.a	n.a	n.a	n.a	n.a	0	
IGT	126	1,500	1,964	0	0.00%	0	0.00%	0	0.00%	0	0.00%	101	80.16%	1,188	79.20%	\$2,244	\$2,666	\$0.080	0.05	3.20	0.02	4.00	0.1063	0.04	0.0000	0.03	0.0000	n.a	0.0000	0.01	0.0000	1.00%	0
IMCL	13	99	226	0	0.00%	0	0.00%	0	0.00%	0	0.00%	4	30.77%	10	10.10%	\$3,400	\$34	\$0.150	0.13	0.54	0.13	n.a	0.1313	0.03	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
INSP	31	302	357	0	0.00%	0	0.00%	0	0.00%	0	0.00%	24	77.42%	229	75.83%	\$2,109	\$483	\$0.073	0.07	2.97	0.07	n.a	0.0735	0.02	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	n.a	0
INTC	1,198	22,400	23,668	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,017	84.89%	16,808	75.04%	\$2,311	\$38,850	\$0.024	0.07	3.03	0.06	4.55	0.1193	0.03	0.2922	0.02	0.1005	0.02	0.0000	0.02	0.0389	1.62%	0
INTU	67	702	772	0	0.00%	0	0.00%	0	0.00%	0	0.00%	40	59.70%	243	34.62%	\$2,930	\$712	\$0.050	0.77	2.16	0.77	n.a	0.1970	0.03	0.2288	0.03	n.a	n.a	n.a	n.a	n.a	n.a	0
IOTN	22	219	337	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.173	0.15	0.15	0.15	n.a	0.1461	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
IP	64	730	898	0	0.00%	0	0.00%	0	0.00%	0	0.00%	32	50.00%	234	32.05%	\$4,171	\$976	\$0.066	0.14	1.42	0.14	n.a	0.1779	0.04	0.1829	0.06	0.0000	n.a	n.a	n.a	n.a	n.a	0
IPS	22	193	425	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.219	0.30	0.30	0.30	n.a	0.2953	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
IR	77	1,039	1,268	0	0.00%	0	0.00%	0	0.00%	0	0.00%	60	77.92%	685	65.93%	\$4,152	\$2,844	\$0.062	0.11	2.70	0.11	n.a	0.0429	0.04	0.2338	0.03	0.0000	0.05	n.a	n.a	n.a	n.a	0
IRF	49	355	380	0	0.00%	0	0.00%	0	0.00%	0	0.00%	46	93.88%	316	89.01%	\$3,329	\$1,052	\$0.069	0.12	3.60	0.12	n.a	0.0648	0.04									

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 (< 50 contracts)	Improvement \$ (< 26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (> 1 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (> 76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (> 100 or more contracts)	BOX/OCC Market Share	BOX OCC ADV		
MSFT	1,003	27,752	34,311	0	0.00%	0	0.00%	0	0.00%	0	0.00%	783	78.07%	13,054	47.04%	\$2,123	\$27,717	\$0.020	0.17	2.05	0.17	4.00	0.0713	0.03	0.0389	0.02	0.0559	0.02	0.0707	0.02	0.2720	1.64%	0		
MSO	8	47	45	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	25.00%	8	17.02%	\$2,375	\$19	\$0.100	1.77	2.45	0.00	4.88	1.7660	0.02	na	na	na	na	na	na	na	na	0		
MSTR	76	395	429	0	0.00%	0	0.00%	0	0.00%	0	0.00%	60	78.95%	244	61.77%	\$5,078	\$1,239	\$0.125	0.02	2.47	0.02	na	0.0228	0.05	na	na	na	na	na	na	na	na	0		
MT	8	96	196	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.129	1.89	1.89	1.89	na	2.7846	na	0.0000	na	na	na	na	na	na	na	0		
MTG	123	1,762	2,124	0	0.00%	0	0.00%	0	0.00%	0	0.00%	83	67.48%	1,266	71.85%	\$3,298	\$4,175	\$0.093	0.19	2.91	0.19	na	0.0750	0.04	0.0000	0.05	0.0000	0.02	0.5862	0.02	na	na	0		
MU	270	26,092	26,694	0	0.00%	0	0.00%	0	0.00%	0	0.00%	229	84.81%	24,853	95.25%	\$1,926	\$47,862	\$0.053	0.00	3.81	0.00	na	0.0333	0.03	0.0000	0.03	0.0000	0.03	0.0000	0.03	0.0000	1.78%	0		
MUR	16	94	94	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	56.25%	48	51.06%	\$2,938	\$141	\$0.094	0.13	2.15	0.13	na	0.1277	0.03	na	na	na	na	na	na	na	na	0		
MVL	17	89	99	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	64.71%	29	32.58%	\$4,897	\$142	\$0.084	0.00	1.30	0.00	na	0.0000	0.05	na	na	na	na	na	na	na	na	0		
MWY	9	111	238	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.150	0.09	0.09	0.09	na	0.0901	na	na	na	na	na	na	na	na	na	0		
MXIM	68	1,188	1,761	0	0.00%	0	0.00%	0	0.00%	0	0.00%	37	54.41%	743	62.54%	\$2,662	\$1,978	\$0.092	0.14	2.60	0.14	na	0.1056	0.03	0.1471	0.02	0.2252	0.02	0.0000	0.05	na	na	0		
MYL	30	309	309	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	83.33%	219	70.87%	\$2,475	\$542	\$0.064	0.13	2.96	0.13	na	0.0000	0.03	0.4878	0.01	na	na	na	na	na	na	na	0	
NBIX	24	178	198	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	70.83%	104	58.43%	\$3,115	\$324	\$0.194	0.00	2.34	0.00	na	0.0000	0.03	na	na	na	na	na	na	na	na	0		
NBR	63	1,897	2,609	0	0.00%	0	0.00%	0	0.00%	0	0.00%	24	38.10%	1,117	58.88%	\$4,793	\$5,354	\$0.045	0.11	2.46	0.11	na	0.1106	0.04	0.2500	0.02	1.0000	na	0.0000	na	0.0000	5.00%	0		
NCC	21	566	756	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	38.10%	305	53.89%	\$1,190	\$363	\$0.140	0.13	2.26	0.13	na	0.3058	0.02	na	na	na	na	na	na	0.0000	0.01	0.0000	1.11%	0
NDAQ	529	4,128	5,475	0	0.00%	0	0.00%	0	0.00%	0	0.00%	465	87.90%	3,536	85.66%	\$3,257	\$11,517	\$0.048	0.12	3.50	0.12	na	0.1325	0.03	0.0628	0.04	0.0000	0.01	0.0000	0.01	na	na	0		
NDX	81	896	1,383	1	1.23%	20	2.23%	1	1.23%	20	2.23%	3	3.70%	22	2.46%	\$5,182	\$114	\$0.289	0.32	0.42	0.30	4.00	0.3507	0.05	0.0000	na	na	na	na	na	na	na	0		
NE	118	778	1,024	0	0.00%	0	0.00%	0	0.00%	0	0.00%	86	72.88%	462	59.38%	\$5,368	\$2,480	\$0.089	0.40	2.76	0.40	na	0.4155	0.05	0.0000	na	na	na	na	na	na	na	na	0	
NEM	824	11,498	12,966	0	0.00%	0	0.00%	0	0.00%	0	0.00%	701	85.07%	9,274	80.66%	\$3,725	\$34,548	\$0.047	0.04	3.22	0.04	na	0.0567	0.04	0.0000	0.04	0.0539	0.04	0.0688	0.04	0.0000	2.19%	0		
NEW	142	1,080	1,326	0	0.00%	0	0.00%	0	0.00%	0	0.00%	85	59.86%	528	48.89%	\$1,748	\$923	\$0.171	0.16	2.11	0.12	4.00	0.1743	0.02	na	na	na	na	na	na	na	na	na	0	
NFI	105	772	1,382	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	20.95%	66	8.55%	\$1,742	\$115	\$0.225	0.23	0.57	0.15	6.20	0.2306	0.02	na	na	na	na	na	na	na	na	na	0	
NFLD	15	173	184	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	60.00%	35	20.23%	\$3,200	\$112	\$0.071	0.00	0.81	0.00	na	0.0000	0.03	0.0000	na	na	na	na	na	na	na	na	0	
NFLX	246	2,124	2,501	0	0.00%	0	0.00%	0	0.00%	0	0.00%	203	82.52%	1,713	80.65%	\$2,757	\$4,723	\$0.053	0.04	3.26	0.04	na	0.0212	0.03	0.1270	0.02	0.0000	0.02	na	na	na	na	na	0	
NKE	136	1,195	1,198	0	0.00%	0	0.00%	0	0.00%	0	0.00%	114	83.82%	990	82.85%	\$3,824	\$3,786	\$0.070	0.02	3.32	0.00	4.00	0.0232	0.05	0.0000	0.01	na	na	na	na	0.0000	1.50%	0		
NKTR	19	174	178	0	0.00%	0	0.00%	0	0.00%	0	0.00%	15	78.95%	146	83.91%	\$3,370	\$492	\$0.070	0.00	3.36	0.00	na	0.0000	0.03	na	na	na	na	na	na	na	na	na	0	
NLS	9	199	271	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.114	0.00	0.00	0.00	na	0.0000	na	0.0000	na	na	na	na	na	na	na	na	0	
NOC	87	563	572	0	0.00%	0	0.00%	0	0.00%	0	0.00%	75	86.21%	448	79.57%	\$2,989	\$1,339	\$0.094	0.09	3.01	0.09	na	0.0938	0.03	0.0000	na	na	na	na	na	na	na	na	na	0
NOK	213	4,938	6,684	0	0.00%	0	0.00%	0	0.00%	0	0.00%	184	86.38%	3,877	78.51%	\$2,996	\$11,617	\$0.056	0.17	3.20	0.17	na	0.2280	0.03	0.0427	0.02	0.0000	na	0.0000	0.01	0.2787	3.53%	0		
NOV	155	1,667	1,857	0	0.00%	0	0.00%	0	0.00%	0	0.00%	114	73.55%	1,092	65.51%	\$3,168	\$3,460	\$0.082	0.25	2.84	0.25	na	0.1529	0.03	0.5080	0.04	0.0000	0.02	na	na	na	na	na	na	0
NOVL	2	45	45	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	100.00%	45	100.00%	\$3,778	\$170	\$0.047	0.00	4.00	0.00	na	0.0000	0.02	0.0000	0.04	na	na	na	na	na	na	na	0	
NRG	47	437	812	0	0.00%	0	0.00%	0	0.00%	0	0.00%	14	29.79%	111	25.40%	\$2,360	\$262	\$0.288	0.15	1.16	0.15	na	0.0852	0.01	0.4521	0.04	na	na	na	na	na	na	na	na	0
NSC	145	1,415	1,428	0	0.00%	0	0.00%	0	0.00%	0	0.00%	128	88.28%	1,237	87.42%	\$2,923	\$3,616	\$0.055	0.01	3.51	0.01	na	0.0189	0.03	0.0000	0.02	0.0000	0.01	0.0000	0.03	na	na	na	na	0
NSM	81	1,073	1,172	0	0.00%	0	0.00%	0	0.00%	0	0.00%	57	70.37%	700	65.24%	\$2,824	\$1,977	\$0.042	0.07	2.67	0.03	4.00	0.1240	0.03	0.0000	0.03	0.0000	0.01	0.0000	0.03	na	na	na	na	0
NTAP	177	3,085	4,142	0	0.00%	0	0.00%	0	0.00%	0	0.00%	109	61.58%	2,155	69.85%	\$2,722	\$5,866	\$0.089	0.15	2.93	0.08	4.12	0.2040	0.04	0.3026	0.05	0.1595	0.05	na	na	0.0000	1.07%	0		
NTES	64	911	3,924	0	0.00%	0	0.00%	0	0.00%	0	0.00%	27	42.19%	166	18.22%	\$3,801	\$631	\$0.117	0.03	0.75	0.03	na	0.0456	0.04	0.0000	na	0.0000	na	na	na	na	na	na	na	0
NTLI	15	167	315	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	na	\$0	\$0.201	0.07	0.07	0.07	na	0.0659	na	na	na	na	na	na	na	na	na	na	0	
NTRI	156	1,350	1,595	0	0.00%	0	0.00%	0	0.00%	0	0.00%	103	66.03%	451	33.41%	\$2,920	\$1,317	\$0.098	0.43	1.77	0.39	4.00	0.1011	0.03	0.0000	0.02	na	na	na	na	1.6510	na	na	0	
NUE	51	1,882	2,005	0	0.00%	0	0.00%	0	0.00%	0	0.00%	29	56.86%	1,604	85.23%	\$5,168	\$8,290	\$0.062	0.32	3.43	0.02	na	0.1160	0.07	na	na	na	na	na	na	0.0000	5.00%	0		
NVDA	404	3,870	5,632	0	0.00%	0	0.00%	0	0.00%	0	0.00%	169	41.83%	1,439	37.18%	\$4,418	\$6,358	\$0.052	0.37	1.81	0.22	5.58	0.3792	0.04	0.4181	0.04	0.0000	0.05	0.0000	na	0.4646	na	na	0	
NVL5	59	763	1,256	0	0.00%	0	0.00%	0	0.00%	0	0.00%	42	71.19%	490	64.22%	\$3,237	\$1,586	\$0.096	0.07	2.63	0.07	na	0.0295	0.05	0.2857	0.04	na	na	0.0000	0.02	0.0000	2.00%	0		
NWL	5	36	36	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	40.00%	7	19.44%	\$3,429	\$24	\$0.123	0.22	1.00	0.00	4.00	0.8000	0.03	0.0000	na	na	na	na	na	na	na	na	na	0
NYB	25	540	540	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	100.00%	540	100.00%	\$2,337	\$1,262	\$0.040	0.00	4.00	0.00	na	0.0000	0.03	0.0000	0.03	na	na	0.0000	0.01	0.0000	2.00%	0		
NYX	152	1,187	1,699	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	33.55%	363	30.58%	\$2,928	\$1,063	\$0.222	0.39	1.61	0.34	4.06													

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 IMIL)	Time (average IMIL 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 \$ (100 or more contracts)	BOX/OCC Market Share	BOX OCC ADY			
PCLN	171	713	734	0	0.00%	0	0.00%	0	0.00%	0	0.00%	158	92.40%	601	84.29%	\$4,652	\$2,796	\$0.083	0.19	3.48	0.02	4.00	0.0260	0.05	2.0000	0.02	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
PCU	27	222	237	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.202	0.21	0.21	0.12	4.00	0.2072	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
PD	38	457	489	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	21.05%	199	43.54%	\$4,618	\$919	\$0.278	0.14	1.89	0.14	n.a	0.2383	0.01	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.0000	5.00%	0		
PDE	22	535	607	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	72.73%	390	72.90%	\$2,449	\$955	\$0.106	0.36	2.92	0.36	n.a	0.0000	0.03	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	1.0000	2.52%	0		
PDLI	26	246	801	0	0.00%	0	0.00%	0	0.00%	0	0.00%	4	15.38%	5	2.03%	\$2,400	\$12	\$0.099	0.11	0.20	0.11	n.a	0.1138	0.02	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
PEIX	16	133	173	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	6.25%	5	3.76%	\$2,000	\$10	\$0.070	0.19	0.34	0.19	n.a	0.1880	0.02	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
PEP	106	1,238	1,557	0	0.00%	0	0.00%	0	0.00%	0	0.00%	87	82.08%	952	76.90%	\$2,595	\$2,470	\$0.086	0.01	3.08	0.01	n.a	0.0271	0.03	0.0000	0.03	0.0000	0.01	n.a	n.a	n.a	0.0000	2.10%	0		
PETM	17	309	319	0	0.00%	0	0.00%	0	0.00%	0	0.00%	15	88.24%	289	93.53%	\$2,131	\$616	\$0.102	0.10	3.74	0.10	n.a	0.0000	0.02	1.0000	0.01	0.0000	0.01	0.0000	0.03	n.a	n.a	0			
PFE	473	9,124	9,714	0	0.00%	0	0.00%	0	0.00%	0	0.00%	426	90.06%	7,777	85.24%	\$2,764	\$21,498	\$0.031	0.05	3.41	0.03	4.00	0.0571	0.03	0.1045	0.03	0.0000	0.02	0.0000	0.03	0.0000	1.97%	0			
PG	223	2,810	3,000	0	0.00%	0	0.00%	0	0.00%	0	0.00%	174	78.03%	1,807	64.31%	\$3,070	\$5,547	\$0.054	0.09	2.65	0.09	n.a	0.0820	0.04	0.0824	0.02	0.3077	0.01	0.0000	0.03	0.0000	1.00%	0			
PHM	116	1,323	1,667	0	0.00%	0	0.00%	0	0.00%	0	0.00%	100	86.21%	1,100	83.14%	\$3,408	\$3,749	\$0.066	0.01	2.78	0.01	n.a	0.0147	0.04	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	0.0000	1.08%	0		
PMCS	27	496	506	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	70.37%	303	61.09%	\$2,670	\$809	\$0.033	0.10	2.53	0.10	n.a	0.2008	0.02	0.0000	0.03	0.0000	n.a	0.0000	0.03	n.a	n.a	0			
PNC	29	371	395	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	68.97%	286	77.09%	\$2,846	\$814	\$0.092	0.09	3.14	0.09	n.a	0.1336	0.04	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	0.0000	0.02	n.a	0	
POT	561	2,674	2,756	0	0.00%	0	0.00%	0	0.00%	0	0.00%	514	91.62%	2,295	85.83%	\$5,763	\$13,226	\$0.142	0.04	3.43	0.04	n.a	0.0415	0.06	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
PPH	4	41	52	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	25.00%	10	24.39%	\$4,000	\$40	\$0.171	0.00	0.98	0.00	n.a	0.0000	0.04	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
PRU	82	955	1,040	0	0.00%	0	0.00%	0	0.00%	0	0.00%	57	69.51%	671	70.26%	\$3,692	\$2,477	\$0.061	0.06	2.79	0.06	n.a	0.0903	0.04	0.0000	0.04	0.0000	0.02	0.0000	n.a	n.a	n.a	0			
PRX	25	284	451	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.084	0.85	0.85	0.26	17.00	0.9918	n.a	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
PTEN	139	2,294	2,532	0	0.00%	0	0.00%	0	0.00%	0	0.00%	118	84.89%	1,774	77.33%	\$4,047	\$7,179	\$0.068	0.03	3.12	0.03	n.a	0.0220	0.03	0.0545	0.03	n.a	n.a	n.a	n.a	n.a	0.0000	0.06	0.0000	3.72%	0
PTR	26	138	459	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	61.54%	58	42.03%	\$6,897	\$4,700	\$0.464	0.18	1.86	0.18	n.a	0.1812	0.07	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
PXD	9	72	89	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	66.67%	44	61.11%	\$2,955	\$130	\$0.132	0.31	2.75	0.31	n.a	0.3056	0.03	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
Q	33	1,205	1,205	0	0.00%	0	0.00%	0	0.00%	0	0.00%	31	93.94%	1,155	95.85%	\$2,165	\$2,501	\$0.060	0.01	3.83	0.01	n.a	0.0505	0.03	0.0000	0.02	0.0000	0.02	0.0000	0.03	0.0000	1.18%	0			
QCOM	1,419	34,993	57,534	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,029	72.52%	24,538	70.12%	\$3,250	\$79,759	\$0.060	0.14	2.93	0.11	10.48	0.2734	0.03	0.2383	0.03	0.0000	0.03	0.0629	0.04	0.0418	3.14%	0			
QLCG	69	1,800	2,188	0	0.00%	0	0.00%	0	0.00%	0	0.00%	54	78.26%	1,552	86.22%	\$1,923	\$2,984	\$0.055	0.02	3.45	0.02	n.a	0.0028	0.03	0.0436	0.02	0.0000	0.01	0.0000	0.02	n.a	n.a	0			
QOQQ	3,545	152,199	174,030	2	0.06%	9	0.01%	2	0.06%	9	0.01%	2,259	63.72%	81,355	53.45%	\$2,164	\$176,037	\$0.021	0.42	2.54	0.10	9.03	0.6268	0.02	0.8031	0.02	1.5095	0.02	0.5748	0.02	0.2158	2.31%	0			
RAD	76	1,858	1,970	0	0.00%	0	0.00%	0	0.00%	0	0.00%	62	81.58%	1,605	86.38%	\$1,744	\$2,799	\$0.050	0.11	3.48	0.11	n.a	0.0127	0.02	0.1604	0.02	0.0000	0.01	0.0000	0.02	0.3590	1.00%	0			
RAI	23	149	149	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	47.83%	29	19.46%	\$4,724	\$137	\$0.099	0.08	0.85	0.08	n.a	0.0805	0.05	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
RCL	30	293	309	0	0.00%	0	0.00%	0	0.00%	0	0.00%	23	76.67%	180	61.43%	\$2,306	\$415	\$0.075	0.00	2.46	0.00	n.a	0.0000	0.03	0.0000	0.02	n.a	n.a	n.a	n.a	n.a	n.a	0			
RDC	113	1,146	1,261	0	0.00%	0	0.00%	0	0.00%	0	0.00%	84	74.34%	810	70.68%	\$2,472	\$2,202	\$0.091	0.03	2.85	0.03	n.a	0.0483	0.02	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	n.a	0			
RFMD	55	909	1,641	0	0.00%	0	0.00%	0	0.00%	0	0.00%	45	81.82%	738	81.19%	\$3,077	\$2,271	\$0.073	0.02	3.15	0.02	n.a	0.0441	0.04	0.0000	0.06	0.0000	0.02	n.a	n.a	n.a	0.0000	2.00%	0		
RGLD	39	402	423	0	0.00%	0	0.00%	0	0.00%	0	0.00%	37	94.87%	382	95.02%	\$2,018	\$771	\$0.109	0.02	3.80	0.02	n.a	0.0410	0.03	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	n.a	0			
RHT	173	2,652	2,975	0	0.00%	0	0.00%	0	0.00%	0	0.00%	134	77.46%	2,178	82.13%	\$2,881	\$6,274	\$0.047	0.02	3.27	0.02	n.a	0.0481	0.03	0.0000	0.05	0.0000	n.a	0.0000	0.04	0.0000	1.00%	0			
RIG	448	5,465	6,425	0	0.00%	0	0.00%	0	0.00%	0	0.00%	323	72.10%	4,008	73.34%	\$2,918	\$11,694	\$0.058	0.11	3.02	0.11	n.a	0.1329	0.04	0.0798	0.03	0.0000	0.02	0.0000	0.04	0.1033	1.28%	0			
RIMM	2,263	17,706	19,838	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2,000	88.38%	14,599	82.45%	\$3,792	\$55,359	\$0.072	0.08	3.36	0.04	8.29	0.0666	0.05	0.7847	0.04	0.0000	0.05	0.0000	0.02	0.0180	2.60%	0			
RIO	53	1,105	3,061	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.090	0.38	0.38	0.36	4.00	0.8225	n.a	0.1098	n.a	0.0000	n.a	n.a	n.a	n.a	n.a	0			
RMBS	370	4,701	9,324	0	0.00%	0	0.00%	0	0.00%	0	0.00%	117	31.62%	1,023	21.76%	\$2,732	\$2,795	\$0.090	0.14	1.00	0.09	4.02	0.1057	0.03	0.4583	0.01	0.1220	n.a	0.0000	0.02	0.0000	n.a	0			
RRI	20	396	424	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.075	0.06	0.06	0.06	n.a	0.0767	n.a	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0			
RSH	137	1,646	1,819	0	0.00%	0	0.00%	0	0.00%	0	0.00%	102	74.45%	1,213	73.69%	\$3,285	\$3,985	\$0.074	0.04	2.96	0.04	n.a	0.0421	0.04	0.1194	0.04	0.0000	0.04	n.a	n.a	n.a	0.0000	2.00%	0		
RTH	184	1,192	1,324	0	0.00%	0	0.00%	0	0.00%	0	0.00%	151	82.07%	889	74.58%	\$5,700	\$5,067	\$0.072	1.58	2.96	1.58	n.a	2.0849	0.06	0.2903	0.07	0.0000	0.01	0.0000	n.a	n.a	n.a	0			
RTN	139	786	837	0	0.00%	0	0.00%	0	0.00%	0	0.00%	125	89.93%	710	90.33%	\$4,911	\$3,487	\$0.059	0.25	3.82	0.07	29.20	0.2914	0.05	0.0000	0.04	0.0000	0.05	n.a	n.a	n.a	n.a	0			
RUT	95	1,546	1,869	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	21.05%	41	2.65%	\$2,707	\$111	\$0.248	1.97	2.07	1.09	15.83	0.5651	0.03	7.8043	n.a	5.2466	n.a	n.a	n.a	n.a	n.a	0			
RYL	805	4,643	4,887	0	0.00%	0	0.00%	0	0.00%	0	0.00%	786	97.64%	4,397	94.70%	\$3,817	\$16,783	\$0.039	0.02	3.78	0.02	n.a	0.0309	0.04	0.0000	0.04	0.0000	0.05	0.0000	0.02	0.0000	3.70%	0			
S	51	1,391	1,997	0	0.00%	0	0.00%	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 IMIL)	Time (average IMIL 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 \$ (<100 or more contracts)	BOX/OCC Market Share	BOX OCC ADV	
SLM	30	1,065	1,401	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	56.67%	672	63.10%	\$2,537	\$1,705	\$0.085	0.09	2.62	0.09	n.a	0.0000	0.04	0.1695	0.03	n.a	n.a	0.0000	0.02	n.a	n.a	0	
SLO	1	10	10	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	100.00%	10	100.00%	\$1,000	\$10	\$0.030	0.00	4.00	0.00	n.a	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
SLR	4	226	226	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	75.00%	217	96.02%	\$1,000	\$217	\$0.075	0.00	3.84	0.00	n.a	0.0000	0.01	n.a	n.a	n.a	n.a	n.a	n.a	0.0000	1.00%	0	
SMH	289	7,540	12,974	0	0.00%	0	0.00%	0	0.00%	0	0.00%	180	62.28%	2,676	35.49%	\$2,457	\$6,575	\$0.024	0.19	1.61	0.19	5.00	0.1162	0.03	0.2243	0.03	0.0000	0.01	0.5673	0.02	0.1811	1.43%	0	
SNDK	9	75	121	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.292	0.09	0.09	0.04	4.00	0.0933	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
SNDK	375	6,102	6,680	0	0.00%	0	0.00%	0	0.00%	0	0.00%	297	79.20%	5,198	85.19%	\$3,192	\$16,592	\$0.048	0.04	3.43	0.04	n.a	0.0302	0.05	0.1062	0.05	0.0000	0.05	0.0379	0.02	0.0000	1.79%	0	
SNE	95	647	833	0	0.00%	0	0.00%	0	0.00%	0	0.00%	84	88.42%	498	76.97%	\$4,538	\$2,260	\$0.116	0.09	3.09	0.09	n.a	0.0945	0.04	0.0000	0.06	n.a	n.a	n.a	n.a	n.a	n.a	0	
SNPS	15	266	311	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	33.33%	101	37.97%	\$1,069	\$108	\$0.094	0.23	1.74	0.23	n.a	0.1948	0.01	1.0000	n.a	n.a	n.a	0.0000	0.01	n.a	n.a	0	
SNY	2	11	11	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.045	0.00	0.00	0.00	n.a	0.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0		
SOHU	86	610	610	0	0.00%	0	0.00%	0	0.00%	0	0.00%	80	93.02%	544	89.18%	\$3,237	\$1,761	\$0.036	0.08	3.54	0.08	n.a	0.0000	0.03	0.3651	0.03	n.a	n.a	n.a	n.a	n.a	n.a	0	
SONS	133	1,884	2,376	0	0.00%	0	0.00%	0	0.00%	0	0.00%	122	91.73%	1,775	94.21%	\$1,925	\$3,417	\$0.051	0.02	3.75	0.02	n.a	0.0389	0.02	0.0000	0.02	0.0000	0.01	0.0000	0.02	n.a	n.a	0	
SOV	33	776	883	0	0.00%	0	0.00%	0	0.00%	0	0.00%	21	63.64%	574	73.97%	\$2,746	\$1,576	\$0.126	0.05	2.66	0.05	n.a	0.0174	0.05	0.1758	0.05	0.0000	0.02	0.0000	0.01	0.0000	1.48%	0	
SPF	31	202	353	0	0.00%	0	0.00%	0	0.00%	0	0.00%	27	87.10%	161	79.70%	\$2,429	\$391	\$0.138	0.15	3.34	0.15	n.a	0.1802	0.02	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	n.a	0	
SPW	12	72	87	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	50.00%	30	41.67%	\$3,267	\$98	\$0.101	0.44	2.11	0.44	n.a	0.4444	0.03	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
SPY	3,183	60,858	63,000	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2,845	89.38%	50,870	83.59%	\$2,891	\$147,060	\$0.046	0.21	3.51	0.08	13.50	0.1514	0.03	0.1490	0.03	0.2045	0.02	0.0365	0.02	0.3274	2.69%	0	
STA	19	243	251	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	57.89%	165	67.90%	\$3,152	\$520	\$0.063	0.11	2.83	0.11	n.a	0.2160	0.04	0.0000	0.02	0.0000	0.03	n.a	n.a	n.a	n.a	0	
STJ	57	703	931	0	0.00%	0	0.00%	0	0.00%	0	0.00%	46	80.70%	540	76.81%	\$4,530	\$2,446	\$0.072	0.06	3.10	0.06	n.a	0.0966	0.05	0.0000	0.05	n.a	n.a	n.a	n.a	n.a	n.a	0	
STM	32	1,440	3,170	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	25.00%	307	21.32%	\$1,814	\$557	\$0.082	0.11	0.96	0.11	n.a	0.1093	0.03	0.1056	n.a	0.0000	0.02	0.1667	0.02	0.0000	n.a	0	
STX	176	1,434	1,553	0	0.00%	0	0.00%	0	0.00%	0	0.00%	165	93.75%	1,312	91.49%	\$4,082	\$5,356	\$0.054	0.08	3.55	0.08	n.a	0.1012	0.04	0.0000	0.06	n.a	n.a	0.0000	0.01	n.a	n.a	0	
SU	310	3,285	3,354	0	0.00%	0	0.00%	0	0.00%	0	0.00%	284	91.61%	3,055	93.00%	\$4,004	\$12,232	\$0.055	0.05	3.75	0.05	n.a	0.1080	0.05	0.0000	0.05	0.0000	0.03	0.0000	0.02	0.0000	3.50%	0	
SUN	143	1,039	1,150	0	0.00%	0	0.00%	0	0.00%	0	0.00%	118	82.52%	840	80.85%	\$4,358	\$3,661	\$0.051	0.02	3.21	0.02	n.a	0.0295	0.05	0.0000	0.04	n.a	n.a	0.0000	0.03	n.a	n.a	0	
SUNW	127	2,229	2,375	0	0.00%	0	0.00%	0	0.00%	0	0.00%	66	51.97%	706	31.67%	\$2,357	\$1,664	\$0.023	0.15	1.41	0.10	5.00	0.2467	0.02	0.1226	0.02	n.a	n.a	0.0000	n.a	n.a	n.a	0	
SUPG	1	30	0	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.000	4.00	4.00	0.00	4.00	n.a	n.a	4.0000	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
SWIR	3	19	29	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.079	0.53	0.53	0.53	n.a	0.5263	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
SWN	94	3,054	3,140	0	0.00%	0	0.00%	0	0.00%	0	0.00%	76	80.85%	2,799	91.65%	\$4,522	\$12,657	\$0.054	0.01	3.68	0.01	n.a	0.0598	0.04	0.0000	0.03	0.0000	0.03	n.a	n.a	0.0000	5.00%	0	
SWY	31	320	564	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	54.84%	108	33.75%	\$3,685	\$398	\$0.111	0.20	1.53	0.20	n.a	0.0677	0.03	0.3906	0.05	n.a	n.a	n.a	n.a	n.a	n.a	0	
SXH	12	374	374	0	0.00%	0	0.00%	0	0.00%	0	0.00%	12	100.00%	374	100.00%	\$1,465	\$548	\$0.057	0.00	4.00	0.00	n.a	0.0000	0.01	0.0000	0.03	n.a	n.a	n.a	n.a	n.a	0.0000	1.00%	0
SYK	25	158	240	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	68.00%	64	40.51%	\$8,047	\$515	\$0.115	0.04	1.64	0.04	n.a	0.0380	0.08	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0	
SYMC	108	1,493	2,582	0	0.00%	0	0.00%	0	0.00%	0	0.00%	75	69.44%	940	62.96%	\$2,339	\$2,199	\$0.065	0.14	2.65	0.14	n.a	0.1144	0.03	0.2164	0.02	0.0000	n.a	0.0000	0.02	n.a	n.a	0	
T	519	6,697	6,749	0	0.00%	0	0.00%	0	0.00%	0	0.00%	479	92.29%	6,065	90.56%	\$2,784	\$16,885	\$0.037	0.04	3.64	0.04	n.a	0.0659	0.03	0.0000	0.03	0.1522	0.02	0.0000	0.02	0.0000	1.72%	0	
TASR	61	754	972	0	0.00%	0	0.00%	0	0.00%	0	0.00%	28	45.90%	410	54.38%	\$2,288	\$938	\$0.058	0.04	2.20	0.03	4.00	0.0652	0.03	0.0000	0.02	0.0000	0.02	0.0000	0.02	n.a	n.a	0	