				EXH	IBIT A-1									
										Phase I		Phase III	Phase IV	Phase V
									Pre-Pilot	Spread As			Spread As	Spread As
									Spread As A	Α	Phase II	Α	Α	Α
									Percentage	Percentage	Spread As A	Percentag		Percentage
									Of The	Of The	Percentage	e Of The		Of The
								Premium		Midpoint Of	Of The	Midpoint	Midpoint	Midpoint Of
								Range	The	The	Midpoint Of	Of The	Of The	The
		Pre-Pilot	Phase I	Phase II	Phase III	Phase IV	Phase V		Premium	Premium	The Premium	Premium	Premium	Premium
Symbol	Quoted NBBO Spread Weighted By Open Interest	Spread	Spread	Spread	Spread	Spread	Spread	Value	Range	Range	Range	Range	Range	Range
AMD	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02		\$ 0.0258		N/A	rungo	rango	range	rtungo	range	range
AMD		\$ 0.00	\$ 0.02	\$ 0.05	\$ 0.02	\$ 0.0655		N/A						
AMD	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.0290	\$ 0.04		14%	5%	5%	5%	6%	8%
AMD	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00		\$ 0.03	\$ 0.05		\$ 0.0580			6%	3%	3%	4%		4%
AMD	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.00	\$ 0.04	\$ 0.03		\$ 0.0560				2%	3%	3%		4%
AMD	Open Interest Weighted Spread For Series Priced \$2.00 to \$5.00 Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.10	\$ 0.05	\$ 0.07	\$ 0.07	\$ 0.0049	\$ 0.10		4%	3%	3%	3%		4%
AMD							*		4%	3%	3%	3%	3%	4%
AMD	Open Interest Weighted Spread For Series Priced Above \$5.00			\$ 0.18		\$ 0.1647		N/A	-					
AIVID	Open Interest Weighted Spread For All Series	\$ 0.08	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.0621	\$ 0.08	N/A						
CAT	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.03	\$ 0.25	\$ 0.06	N/A						
CAT	Open Interest Weighted Spread For All Series Priced \$.00 Open Interest Weighted Spread For All Series Priced Above \$.00			\$ 0.02		\$ 0.25		N/A	1					
CAT		\$ 0.08	\$ 0.07	\$ 0.03	\$ 0.03		\$ 0.16		15%	5%	6%	5%	7%	12%
CAT	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00			\$ 0.05					6%	3%	3%	3%		5%
CAT	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00		\$ 0.05	\$ 0.07			\$ 0.09			2%	3%	2%		4%
CAT	Open Interest Weighted Spread For Series Priced \$2.00 to \$5.00			\$ 0.07					4%	3%	3%	3%		3%
CAT		\$ 0.18		\$ 0.12	\$ 0.12			N/A	470	370	370	370	370	376
CAT	Open Interest Weighted Spread For All Series Open Interest Weighted Spread For All Series	\$ 0.10	\$ 0.14	\$ 0.20		\$ 0.19		N/A						
CAT	Open Interest Weighted Spread For All Series	φ 0.10	φ 0.00	φ 0.10	φ 0.09	\$ 0.10	φ 0.13	IN/A						
WFMI	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.03	\$ 0.04	\$ 0.06	N/A						
WFMI	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.12	\$ 0.06	\$ 0.08	\$ 0.09	\$ 0.10	\$ 0.22	N/A						
WFMI	· · · · ·	\$ 0.07	\$ 0.02	\$ 0.03	\$ 0.03				15%	5%	6%	6%	8%	18%
WFMI	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ 0.05	\$ 0.05	\$ 0.13	1.5	6%	3%	3%	3%	3%	9%
WFMI	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00			\$ 0.07	\$ 0.07					2%	3%	3%		7%
WFMI	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00			\$ 0.12					4%	3%	3%	3%		7%
WFMI	· · · · · · · · · · · · · · · · · · ·	\$ 0.20	\$ 0.14	\$ 0.18				N/A	.,,					.,,,
WFMI	Open Interest Weighted Spread For All Series	\$ 0.12		\$ 0.08		\$ 0.09		N/A						
		* ****				7	V							
INTC	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.05	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	N/A						
INTC	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.08	\$ 0.04	\$ 0.05	\$ 0.05	\$ 0.04	\$ 0.06	N/A						
INTC	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	0.5	12%	4%	4%	3%	4%	5%
INTC	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.05	1.5	5%	2%	2%	2%	2%	3%
INTC		\$ 0.09	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06			2%	2%	2%		2%
INTC	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00			\$ 0.10	\$ 0.10				3%	2%	2%	2%		3%
INTC	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.16	\$ 0.11	\$ 0.13				N/A	,,,	, ,	,,,	, , ,	,,,	
INTC	Open Interest Weighted Spread For All Series	\$ 0.07	\$ 0.04	\$ 0.05		\$ 0.04		N/A						
-	, , , , , , , , , , , , , , , , , , , ,							1						
MSFT	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.06	\$ 0.03	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	N/A						
MSFT	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.05	\$ 0.06	N/A						
MSFT	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.03	0.5	12%	4%	4%	4%	4%	5%
MSFT	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.04	1.5	5%	2%	2%	2%	2%	3%
MSFT	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.08	\$ 0.04	\$ 0.04	\$ 0.05	\$ 0.04	\$ 0.05	2.5	3%	2%	2%	2%		2%
MSFT	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00		\$ 0.09	\$ 0.10		\$ 0.10			3%	2%	3%	3%		3%
MSFT	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.15	\$ 0.10	\$ 0.12		\$ 0.17		N/A						
MSFT	Open Interest Weighted Spread For All Series	\$ 0.08	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.05		N/A						
								1						
							-							

FXHIBIT A-1

				EXH	BIT A-1									
										Phase I		Phase III	Phase IV	Phase V
									Pre-Pilot	Spread As			Spread As	
									Spread As A	A	Phase II	A	A	A
									Percentage	Percentage	Spread As A	Percentag	Percentag	Percentage
									Of The	Of The	Percentage	e Of The		Of The
								Premium		Midpoint Of	Of The	Midpoint	Midpoint	Midpoint Of
								Range	The	The	Midpoint Of	Of The	Of The	The
		Pre-Pilot	Phase I	Phase II	Phase III	Phase IV	Phase V	Midpoint	Premium	Premium	The Premium	Premium	Premium	Premium
Symbol	Quoted NBBO Spread Weighted By Open Interest	Spread	Spread			Spread	Spread	Value		Range	Range	Range	Range	Range
-,	, , ,		_	Spread	Spread	•			Range	Range	Range	Range	Range	Range
QQQQ			\$ 0.01	\$ 0.01	\$ 0.01		\$ 0.02							
QQQQ	Open Interest Weighted Spread For All Series Priced Above \$.00			\$ 0.03	\$ 0.04		\$ 0.08							
QQQQ			\$ 0.02	\$ 0.02		\$ 0.02	\$ 0.03		12%	4%	4%			6%
QQQQ	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.07		\$ 0.03	¥ 0.00	\$ 0.03	\$ 0.04	\$1.50	5%	2%	2%	2%		3%
QQQQ		\$ 0.09		\$ 0.04			\$ 0.05	\$2.50	4%	2%	1%	2%		2%
QQQQ		\$ 0.14	\$ 0.05	\$ 0.05	\$ 0.06	\$ 0.06	\$ 0.07	\$4.00	4%	1%	1%	1%	2%	2%
QQQQ		\$ 0.16	\$ 0.07	\$ 0.07		\$ 0.11		N/A						
QQQQ	Open Interest Weighted Spread For All Series	\$ 0.08	\$ 0.03	\$ 0.03	\$ 0.04	\$ 0.04	\$ 0.07	N/A						
IWM	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.03	7 0.0-	\$ 0.03	\$ 0.05	N/A						
IWM	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.11	\$ 0.06	\$ 0.07	\$ 0.08	\$ 0.08	\$ 0.18	N/A						
IWM	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.06	\$0.50	15%	6%	5%	6%	5%	13%
IWM	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.08	\$1.50	6%	3%	3%	3%	3%	5%
IWM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.11	\$ 0.05	\$ 0.06	\$ 0.05	\$ 0.05	\$ 0.09	\$2.50	4%	2%	2%	2%	2%	4%
IWM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00			\$ 0.12					4%	3%	3%	3%		3%
IWM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.20	\$ 0.16	\$ 0.18		\$ 0.20	\$ 0.30							
IWM	Open Interest Weighted Spread For All Series	\$ 0.10		\$ 0.07										
	epon microst tronginou epicau i oi 7 iii ecitos	\$ 00	ψ 0.00	ψ 0.0.	ψ 0.00	ψ 0.00	Ψ 00	,, .						
GE	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.05	\$ 0.02	\$ 0.06	\$ 0.02	\$ 0.04	\$ 0.10	N/A						
GE	Open Interest Weighted Spread For All Series Priced Above \$.00		\$ 0.04	\$ 0.06			\$ 0.11							
GE	· · · · ·	\$ 0.06	\$ 0.02	\$ 0.02		\$ 0.02	\$ 0.04		13%	4%	4%	4%	5%	7%
GE	· • •	\$ 0.08	\$ 0.03	\$ 0.04	\$ 0.04		\$ 0.06	\$1.50	5%	2%	2%	3%		4%
GE	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.04	\$ 0.05	\$ 0.05				4%	2%	2%	2%		3%
GE	Open Interest Weighted Spread For Series Priced \$2.00 to \$5.00 Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.10	\$ 0.10	\$ 0.00	\$ 0.03		\$ 0.00		4%	2%	3%	3%		3%
GE		\$ 0.13		\$ 0.10	\$ 0.11		\$ 0.13		470	270	370	370	370	376
GE	Open Interest Weighted Spread For All Series Open Interest Weighted Spread For All Series		\$ 0.04	\$ 0.13		\$ 0.19	\$ 0.26							
GE	Open interest weighted Spread For All Series	φ 0.09	φ 0.04	φ 0.00	\$ 0.00	\$ 0.00	φ U.11	IN/A						
SMH	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.04	\$ 0.03	\$ 0.05	N/A						
SMH	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.09	\$ 0.05	\$ 0.06		\$ 0.06	\$ 0.11							
SMH			\$ 0.03	\$ 0.03	\$ 0.04		\$ 0.04	0.5	14%	5%	6%	9%	6%	
SMH		\$ 0.07	\$ 0.03	\$ 0.05	\$ 0.04		\$ 0.04	\$1.50	5%	3%	3%	4%		
SMH		\$ 0.00	\$ 0.05	\$ 0.06			\$ 0.07	\$2.50	4%	2%	3%	3%		
SMH	Open Interest Weighted Spread For Series Priced \$2.00 to \$5.00 Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00		\$ 0.03	\$ 0.00		\$ 0.00	\$ 0.07		3%	2%	3%	4%		
SMH	Open Interest Weighted Spread For Series Priced \$5.00 to \$5.00 Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.14	\$ 0.10	\$ 0.11		\$ 0.12		N/A	3%	270	3%	4%	3%	
SMH	Open Interest Weighted Spread For Series Priced Above \$5.00 Open Interest Weighted Spread For All Series	\$ 0.15	*	7 0	T T T T T T T T T T	\$ 0.17	\$ 0.26						-	
OIVIN	Open interest weighted opread For All Series	φ U.U8	\$ 0.05	\$ 0.06	φ U.U/	φ 0.06	Ф 0.10	IN/A						
FLEX	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.07	\$ 0.04	\$ 0.03	\$ 0.02	\$ 0.02	\$ 0.05	NI/A						
FLEX			\$ 0.04										-	
FLEX	Open Interest Weighted Spread For All Series Priced Above \$.00 Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.08	\$ 0.04	\$ 0.04 \$ 0.03	\$ 0.04				14%	70/	6%	5%	60/	9%
										7%				
FLEX	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00			\$ 0.05					6%	3%	4%	4%		4%
FLEX				\$ 0.08			\$ 0.13		4%	2%	3%	4%		5%
FLEX	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00			\$ 0.13					4%	3%	3%	4%	4%	3%
FLEX	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.14	\$ 0.17		\$ 0.16		N/A						
FLEX	Open Interest Weighted Spread For All Series	\$ 0.08	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06	N/A						
				l				1						

				LAIII	DII A-I										
											Phase I		Phase III	Phase IV	Phase V
										Pre-Pilot	Spread As		Spread As	Spread As	Spread As
										Spread As A	A	Phase II	A	A	A
										Percentage	Percentage	Spread As A	Percentag	Percentag	Percentage
										Of The	Of The	Percentage	e Of The		Of The
									Premium	Midpoint Of		Of The	Midpoint	Midpoint	Midpoint Of
									Range	The	The	Midpoint Of	Of The	Of The	The
		Pre-Pilot	Phase I	Phase II	Phase III	Phase I\	/ [Phase V	Midpoint	Premium	Premium	The Premium	Premium	Premium	Premium
Symbol	Quoted NBBO Spread Weighted By Open Interest	Spread	Spread	Spread	Spread	Spread		Spread	Value	Range	Range	Range	Range	Range	Range
,			\$ 0.02				_	_		rtungo	. tange	range	rtunge	rtango	rtango
	Open Interest Weighted Spread For All Series Priced \$.00 Open Interest Weighted Spread For All Series Priced Above \$.00		\$ 0.02	\$ 0.02 \$ 0.02			05 \$								
		\$ 0.07	\$ 0.02	\$ 0.02						400/	40/	4%	6%	6%	00/
	e per anno real real grant e product e contra que la que l				\$ 0.03				\$0.50	13%	4%				
	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ 0.06	\$ 0.0		0.06	\$1.50	5%	2%	2%	4%		4%
	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00			\$ 0.05	\$ 0.09				\$2.50	4%	2%	2%	4%		5%
	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00			\$ 0.10				0.18	\$4.00	3%	2%	3%	4%	4%	4%
	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.14			\$ 0.12										
JAVA	Open Interest Weighted Spread For All Series	\$ 0.07	\$ 0.02	\$ 0.02	\$ 0.03	\$ 0.0	04 \$	0.06	N/A						
	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.05		\$ 0.02			04 \$								
	Open Interest Weighted Spread For All Series Priced Above \$.00		\$ 0.05	\$ 0.07	\$ 0.06										
	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.03	\$ 0.02				\$0.50	13%	4%	5%	4%		6%
	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00		\$ 0.03		\$ 0.04				\$1.50	5%	2%	3%	2%		4%
		\$ 0.09		\$ 0.06					\$2.50	4%	2%	2%	2%		3%
	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00				\$ 0.11		11 \$		4	4%	2%	3%	3%	3%	3%
	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.18			\$ 0.14										
TXN	Open Interest Weighted Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.07	\$ 0.06	\$ 0.0	06 \$	0.09	N/A						
Α	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.19	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.0	04 \$	0.06	N/A						
A	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.14	\$ 0.09	\$ 0.09	\$ 0.08	\$ 0.0	9 8	0.12	N/A						
Α	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.10	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.0	04 \$	0.06	0.5	19%	9%	9%	7%	8%	13%
Α	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.11	\$ 0.06	\$ 0.06	\$ 0.06	\$ 0.0	05 \$	0.09	1.5	8%	4%	4%	4%	4%	6%
A	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.15	\$ 0.10	\$ 0.08	\$ 0.07	\$ 0.0	08 \$	0.10	2.5	6%	4%	3%	3%	3%	4%
A	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.21	\$ 0.15	\$ 0.14	\$ 0.13	\$ 0.1	13 \$	0.15	4	5%	4%	3%	3%	3%	4%
A	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.25	\$ 0.21	\$ 0.20	\$ 0.20	\$ 0.2	20 \$	0.24	N/A						
	Open Interest Weighted Spread For All Series	\$ 0.15		\$ 0.09		\$ 0.0	08 \$								
							Ť								
Tranche 1 13 Securitie	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.0	02 \$	0.03	N/A						
	Open Interest Weighted Spread For All Series Priced Above \$.00		\$ 0.04	\$ 0.05		\$ 0.0	06 \$	0.11							
		\$ 0.07	\$ 0.02	\$ 0.02	\$ 0.02			0.04	0.5	13%	4%	5%	4%	5%	7%
	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.04		\$ 0.0			1.5	5%	2%	2%	2%		4%
		\$ 0.09	\$ 0.05	\$ 0.05	\$ 0.05	\$ 0.0	05 \$		2.5	4%	2%	2%	2%		3%
		\$ 0.15	\$ 0.09	\$ 0.10		\$ 0.1			4	4%	2%	2%	2%		
	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.17	\$ 0.11	\$ 0.14		\$ 0.1			N/A	1,,,	-7.0	_,,,			1
	Open Interest Weighted Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.0	06 \$								
	Transmitter to organize oproduction the control	÷ 0.00	, J 0.01	, J.50	÷ 0.00	- 0.0	4								1

															•
			D :1.							ı	remium Range	Percentage Of The Midpoint Of The	Phase III Spread As A Percentage Of The Midpoint Of The	Spread As A Percentage Of The Midpoint Of	Phase V Spread As A Percentage Of The Midpoint Of
Symbol	Quoted Spread Weighted By Open Interest		e-Pilot oread		ase III read		Phase IV Spread		hase V Spread		/lidpoint Value	Premium Range	Premium Range	The Premium Range	The Premium Range
AAPL	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05		0.05		0.03				I/A	Italige	Italiye	Italiye	Range
AAPL	Open Interest Weighted Spread For All Series Priced \$.00 Open Interest Weighted Spread For All Series Priced Above \$.00		0.05		0.05						I/A				
							0.13					4.40/	70/	00/	00/
AAPL		\$	0.07		0.04		0.04			\$		14%	7%		9%
AAPL	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	_	0.08		0.06		0.06		0.07	\$		6%	4%		5%
AAPL		\$	0.10		0.07		0.06		0.09	\$		4%	3%		4%
AAPL		\$	0.16		0.12		0.11			\$		4%	3%	3%	4%
AAPL	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.26		0.26		0.20				I/A				
AAPL	Open Interest Weighted Spread For All Series	\$	0.16	\$	0.16	\$	0.13	\$	0.15	N	l/A				
AMGN	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	\$	0.03	\$	0.06	\$	0.05	N	I/A				
AMGN		\$	0.15		0.09		0.11		0.18						
AMGN	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.08		0.04		0.06			\$		15%	8%	12%	14%
AMGN	<u> </u>	\$	0.00		0.04		0.06			\$		7%	4%		8%
AMGN	·	\$	0.13		0.08		0.08		0.12			5%	3%		6%
AMGN		\$	0.19		0.13		0.00			\$		5%	3%		5%
AMGN	Open Interest Weighted Spread For Series Priced 45:00 to 45:00 Open Interest Weighted Spread For Series Priced Above \$5:00	\$	0.13		0.10		0.13		0.20		I/A	370	370	770	370
AMGN	Open Interest Weighted Spread For All Series Open Interest Weighted Spread For All Series	\$	0.20	+	0.20		0.20			N					
AWGN	Open interest weighted Spread For Air Series	φ	0.13	φ	0.09	φ	0.11	φ	0.16	IN	/A				
AMZN	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	\$	0.03	\$	0.05	\$	0.04	N	I/A				
AMZN	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.20	\$	0.15	\$	0.10	\$	0.16	Ν	l/A				
AMZN	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.07	\$	0.04	\$	0.03	\$	0.06	\$	0.50	14%	7%	7%	11%
AMZN	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.10	\$	0.06	\$	0.04	\$	0.08	\$	1.50	6%	4%	3%	5%
AMZN	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.12	\$	0.07		0.05	\$	0.10	\$	2.50	5%	3%	2%	4%
AMZN	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.18	\$	0.12		0.10		0.15	\$	4.00	4%	3%	2%	4%
AMZN	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.33		0.25		0.16		0.26						
AMZN	Open Interest Weighted Spread For All Series	\$	0.18		0.14		0.09			Ν					
BMY	<u> </u>	\$	0.06		0.02		0.03		0.15						
BMY	Open Interest Weighted Spread For All Series Priced Above \$.00	_	0.09		0.04		0.06				l/A				
BMY	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.07		0.02		0.03		0.04	\$		14%	5%		8%
BMY		\$	0.10		0.05		0.04		0.05			7%	3%	3%	4%
BMY		\$	0.13		0.06		0.06		0.08	\$	2.50	5%	3%		3%
BMY		\$	0.18		0.11		0.13		0.14			5%	3%	3%	3%
BMY	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.24		0.15		0.18				l/A				
BMY	Open Interest Weighted Spread For All Series	\$	0.09	\$	0.04	\$	0.06	\$	0.07	N	I/A				
С	Open Interest Weighted Careed For All Coring British C.C.	¢	0.05	¢.	0.00	r	0.03	¢	0.03	N 1	1/4				
_	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05		0.02					N					
С	1	\$	0.15		0.10		0.09		0.10			450/	201	201	70/
С		\$	0.08		0.03		0.03		0.03	\$	0.50	15%	6%		7%
С		\$	0.10		0.06					\$	1.50	7%	4%		4%
С		\$	0.13		0.08		0.06		0.07	\$		5%	3%		3%
	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.20		0.14		0.11			\$		5%	3%	3%	3%
С	0 1	•													
C C	Open Interest Weighted Spread For Series Priced Above \$5.00 Open Interest Weighted Spread For All Series	\$	0.28		0.21		0.23 0.09				I/A				

				HIBII	7-2										
											remium	Percentage Of The Midpoint Of	Of The Midpoint Of	Spread As A Percentage Of The	Phase V Spread As A Percentage Of The
		_	D" -	D.		Б.	n.,	_	N N		Range	The	The	Midpoint Of	Midpoint Of
Symbol	Queted Spread Weighted By Open Interest		re-Pilot	Phas			nase IV		hase V		fidpoint Value	Premium	Premium		The Premium
Symbol COP	Quoted Spread Weighted By Open Interest Open Interest Weighted Spread For All Series Priced \$.00	\$	Spread 0.06	Spre	0.04		pread 0.21		Spread 0.03	N		Range	Range	Range	Range
COP	Open Interest Weighted Spread For All Series Priced \$.00		0.00		0.15		0.21								
COP	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.08		0.03		0.04			\$		17%	7%	9%	7%
COP		\$	0.10		0.06		0.05		0.06	\$		7%	4%		
COP	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.14		0.08		0.07		0.07	\$		6%	3%		
COP		\$	0.20	\$	0.15		0.13		0.12	\$		5%	4%		
COP	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.27		0.24	\$	0.22		0.24	Ν	/A				
COP	Open Interest Weighted Spread For All Series	\$	0.19	\$	0.14	\$	0.14	\$	0.10	Ν	/A				
CSCO	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06		0.02	\$	0.02			Ν					
CSCO	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.13		0.06		0.05			_					
CSCO	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.07		0.02		0.02		0.03	\$		13%	4%		
CSCO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00		0.09		0.03	\$	0.03					6%	2%		
CSCO	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00		0.10		0.05		0.04		0.05	\$	2.50	4%	2%		
CSCO	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00		0.16		0.10		0.10			\$		4%	2%	2%	3%
CSCO CSCO	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.20 0.12		0.14		0.15 0.05		0.16	N					
CSCO	Open Interest Weighted Spread For All Series	\$	0.12	\$	0.06	\$	0.05	\$	0.06	IN	/A				
DIA	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	¢	0.03	œ.	0.02	¢.	0.05	N	/Λ				
DIA		\$	0.03		0.12		0.02			_					
DIA	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.09		0.04		0.04					18%	9%	8%	17%
DIA	Ů Í	\$	0.13		0.07		0.05		0.12	\$		8%	4%		
DIA	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.15		0.08		0.07		0.12			6%	3%		
DIA		\$	0.22		0.14		0.12		0.17	\$		5%	3%		
DIA	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.30		0.20		0.18		0.37	N					
DIA	Open Interest Weighted Spread For All Series	\$	0.18	\$	0.11	\$	0.09	\$		Ν					
DNDN	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06		0.03		0.06		0.19						
DNDN			0.12		0.08		0.08								
DNDN	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.07		0.04		0.05			\$		14%	7%		
DNDN		\$	0.13		0.11		0.08		0.14	\$		9%	7%		
DNDN	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00		0.15		0.11		0.08		0.14			6%	4%		
DNDN	·	\$	0.17		0.14		0.11					4%	4%	3%	2%
DNDN DNDN	Open Interest Weighted Spread For Series Priced Above \$5.00 Open Interest Weighted Spread For All Series	\$	0.28		0.23		0.17			_					
אוטאט	Open interest weighted Spread For All Series	\$	0.11	Φ	0.08	Φ	0.08	Φ	0.10	IN	//\	-			
FCX	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	\$	0.05	\$	0.11	\$	0.10	N	/Δ	1			1
FCX			0.06		0.30		0.11		0.10			 			
FCX	· ·	\$	0.33		0.07		0.29				0.50	22%	13%	17%	19%
FCX	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00		0.17		0.11		0.00				1.50				
FCX	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00		0.20		0.14		0.14		0.13				5%		
FCX	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00		0.28		0.20		0.21		0.17			7%	5%		
FCX		\$	0.47		0.42	_	0.38	\$	0.49	Ν	/A				
FCX	Open Interest Weighted Spread For All Series	\$	0.33		0.28		0.29	\$	0.26	N	/A				
GM	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06		0.02		0.06		0.07						
GM	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.12		0.07		0.10								
GM	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.07	\$	0.03	\$	0.05	\$	0.06	\$	0.50	15%	6%	9%	12%

												Pre-Pilot	Phase III		
												Spread As A	Spread As A	Phase IV	Phase V
												Percentage	Percentage	Spread As A	Spread As A
												Of The	Of The	Percentage	Percentage
										Pre	emium	Midpoint Of	Midpoint Of	Of The	Of The
										R	ange	The	The	Midpoint Of	Midpoint Of
		Pr	e-Pilot	Pha	ase III	F	Phase IV	Ρ	hase V	Mi	dpoint	Premium	Premium	The Premium	The Premium
Symbol	Quoted Spread Weighted By Open Interest	S	pread	Sp	read		Spread	5	Spread	٧	/alue	Range	Range	Range	Range
GM	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.10	\$	0.06	\$	0.06	\$	0.08	\$	1.50	7%	4%	4%	5%
GM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.12	\$	0.07	\$	0.07	\$	0.10	\$	2.50	5%	3%	3%	4%
GM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.18	\$	0.13	\$	0.12	\$	0.16	\$	4.00	5%	3%	3%	4%
GM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.23	\$	0.18	\$	0.20	\$	0.25	N/A	A		,		
GM	Open Interest Weighted Spread For All Series	\$	0.11	\$	0.06	\$	0.09	\$	0.13	N/	Ą				

Symbol	Quoted Spread Weighted By Open Interest		Pre-Pilot Spread		ase III pread		Phase IV Spread		Phase V Spread	M	remium Range Iidpoint Value	Percentage Of The	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Spread As A Percentage Of The Midpoint Of	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
	, , , , , , , , , , , , , , , , , , , ,											T	l		
MO	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	\$	0.03	\$	0.07	\$	0.26	N	/A				
MO	1	\$	0.17		0.12		0.15			N	-				
MO	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.08		0.03		0.05		0.07			16%	6%	11%	13%
MO			0.10		0.06		0.09		0.10			7%			
MO	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.12		0.08		0.12					5%	3%		
MO		\$	0.21		0.13		0.19		0.20			5%	3%		
MO	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.30		0.20		0.31		0.38			070	0,0	070	37.
MO	Open Interest Weighted Spread For All Series	\$	0.16		0.11		0.14		0.15			1			1
	open interest troigined opioud for Air outloo	Ψ	0.10	Ψ	0.11	Ψ	0.17	Ψ	0.10	- · ·	,,,				
MOT	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	\$	0.02	2	0.02	\$	0.03	N.	/A	+		+	1
MOT	Open Interest Weighted Spread For All Series Priced 4:00 Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.10		0.02	_		_		N					
MOT	Open Interest Weighted Spread For Series Priced 3.01 to \$1.00	\$	0.10		0.03		0.00			\$		13%	5%	6%	7%
MOT	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.09		0.02		0.05		0.06	\$		6%	3%		
MOT	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.12		0.05		0.03	Ψ.		\$		5%	2%		3%
MOT	Open Interest Weighted Spread For Series Priced \$2.00 to \$5.00	\$	0.12		0.03		0.14		0.15	Φ	4.00	4%	3%		
MOT	Open Interest Weighted Spread For Series Priced \$5.00 to \$5.00 Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.16		0.11		0.14			N.		470	370	4 /0	470
MOT	Open Interest Weighted Spread For All Series	\$	0.23	•	0.15		0.20		_						
IVIOT	Open interest weighted Spread For All Series	φ	0.10	φ	0.05	φ	0.00	φ	0.00	IN,	/A				
NYX	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.07	¢	0.05	•	0.07	Ф	0.06	N.	/Λ				
NYX	Open Interest Weighted Spread For All Series Priced \$.00 Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.07		0.05		0.07		0.06						
NYX	Open Interest Weighted Spread For Series Priced \$.00 to \$1.00	\$	0.19		0.06		0.13		0.20			19%	11%	13%	18%
NYX	<u> </u>	\$	0.09		0.10		0.08		0.09			9%	7%		
NYX	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.14		0.10		0.08	Φ	0.13			7%	5%		
NYX		\$	0.17		0.11		0.09		0.10			6%	4%		
NYX	Open Interest Weighted Spread For Series Priced \$5.00 to \$5.00 Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.24		0.18	_	0.13	_	0.20			076	4 70	4 70	370
NYX	Open Interest Weighted Spread For Series Priced Above \$5.00 Open Interest Weighted Spread For All Series	\$	0.34		0.27		0.29		0.48						
INIA	Open interest weighted Spread For All Series	φ	0.16	φ	0.14	φ	0.14	φ	0.23	IN,	/A				
OIH	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	Φ	0.08	¢.	0.10	Φ	0.10	NI	/Λ				
OIH	Open Interest Weighted Spread For All Series Priced \$.00 Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.06		0.08	_	0.10		0.10						
OIH	Open Interest Weighted Spread For Series Priced \$.00 to \$1.00	\$	0.22		0.28		0.24		0.39			16%	17%	15%	25%
OIH		\$	0.08		0.08		0.07		0.13			7%	8%	6%	11%
OIH	Ů Í	\$	0.11		0.12		0.10		0.17			5%	6%		
OIH		\$	0.13		0.15		0.12					5%	5%		
OIH	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.20		0.21		0.18		0.24			5%	5%	4%	6%
OIH	Open Interest Weighted Spread For Series Priced Above \$5.00 Open Interest Weighted Spread For All Series	\$			0.43		0.36	Φ		N.		 		 	-
ОІП	Open interest weighted Spread For All Series	Φ	0.21	Φ	0.26	Φ	0.23	Ф	0.37	IN,	/A				
QCOM	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	¢	0.02	¢	0.03	¢	0.04	N.	/Λ	+		+	+
QCOM	1		0.08		0.02		0.03			N.		+		+	+
QCOM	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.13		0.07		0.08		0.11	\$		14%	5%	6%	9%
QCOM	<u> </u>	\$	0.07		0.02		0.03			\$		7%	3%		5%
QCOM QCOM	i i	\$	0.10		0.04		0.04		0.07			5%	2%		
QCOM QCOM	<u> </u>		0.12		0.05		0.06		0.09			5% 4%			
QCOM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.17		0.11					N.		4%	3%	3%	4%
QCOM QCOM	Open Interest Weighted Spread For Series Priced Above \$5.00 Open Interest Weighted Spread For All Series	_					0.17								
QUUIVI	Open interest weighted Spread For All Series	\$	0.13	Φ	0.07	Φ	80.0	Ф	0.10	LIV,	/A			1	ļ

Price Pric					ПОІ	I A-2									
Precenting Pre												Pre-Pilot	Phase III		
Rimman														Phase IV	Phase V
Symbol Cuoted Spread Weighted By Open Interest Symbol Cuoted Spread Weighted By Open Interest Symbol Cuoted Spread For All Series Priced \$0.00 Spread Symbol															Spread As A
Symbol												U	0		Percentage
Symbol Quoted Spread Weighted By Open Interest Spread Spre											Premium				Of The
Pre-Pilot Phase III Phase IV Phase IV Phase V Midpoint Premium The Premium The Premium Premium The Premium Premi													•		Midpoint Of
Symbol Quoted Spread Weighted By Open Interest Weighted Spread For All Series Priced \$5.00 \$ 0.05 \$ 0.05 \$ 0.04 \$ 0.04 \$ NA			Pr	e-Pilot	Pha	ase III	Pł	hase IV	Pł	hase V	•				
RIMM Open Interest Weighted Spread For All Series Priced 5.00	Symbol	Quoted Spread Weighted By Open Interest									•				Range
RIMM										•		1	110190		
RIMM Open Interest Weighted Spread For Sense Priced \$0.10 s 2.00 s 0.13 s 0.06 s 0.05 s 0.05 s 0.09 1 19% 11% 11% 11% RIMM Open Interest Weighted Spread For Sense Priced \$1.00 s 2.00 s 0.13 s 0.01 s 0.07 s 0.01 s 1.00 9% 6% 4% 3% RIMM Open Interest Weighted Spread For Sense Priced \$2.00 to \$3.00 s 0.15 s 0.10 s 0.07 s 0.11 s 2.50 6% 4% 3% RIMM Open Interest Weighted Spread For Sense Priced \$2.00 to \$3.00 s 0.15 s 0.10 s 0.07 s 0.11 s 2.50 6% 4% 3% RIMM Open Interest Weighted Spread For Sense Priced Above \$5.00 s 0.21 s 0.14 s 0.11 s 0.15 s 4.00 9% 3% 3% RIMM Open Interest Weighted Spread For All Sense Priced Above \$5.00 s 0.21 s 0.21 s 0.15 s 0.10 s 0.15 s 0.10 s 0.15 s 0.10 s 0.															
RIMM Open Interest Weighted Spread For Series Priced \$1,00 to \$2.00 \$ 0.15 \$ 0.06 \$ 0.06 \$ 0.06 \$ 0.00 \$ 1.50 9% 5% 4% RIMM Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 \$ 0.15 \$ 0.15 \$ 0.01 \$ 0.01 \$ 0.11 \$ 2.20 6% 4% 3% RIMM Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.21 \$ 0.14 \$ 0.11 \$ 0.15 \$ 4.00 5% 3% 3% RIMM Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.21 \$ 0.14 \$ 0.11 \$ 0.15 \$ 4.00 5% 3% 3% RIMM Open Interest Weighted Spread For All Series Priced \$3.00 to \$5.00 \$ 0.47 \$ 0.35 \$ 0.25 \$ 0.25 \$ 0.31 N/A \$ 0.00 \$ 0												19%	11%	11%	11%
RIMM															
RIMM	RIMM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$										4%	3%	
RIMM	RIMM			0.21	\$					0.15					
RIMM	RIMM														
SPY Open Interest Weighted Spread For All Series Priced \$.00 \$ 0.06 \$ 0.03 \$ 0.04 NA															
SPY															
SPY		Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	\$	0.03	\$	0.03	\$	0.04	N/A				
SPY Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 \$ 0.04 \$ 0.03 \$ 0.05 \$ 0.06 \$ 0.07 \$ 1.50 7% 3% 3% 3% 5% 5	SPY		\$							0.16	N/A				
SPY Open Interest Weighted Spread For Series Priced \$3.00 to \$3.00 \$ 0.11 \$ 0.05 \$ 0.04 \$ 0.07 \$ 1.50 7% 3% 3% SPY Open Interest Weighted Spread For Series Priced \$3.00 to \$3.00 \$ 0.12 \$ 0.06 \$ 0.05 \$ 0.08 \$ 2.55 5% 2% 2% SPY Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.12 \$ 0.01 \$ 0.13 \$ 4.00 5% 3% 2% SPY Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.25 \$ 0.11 \$ 0.10 \$ 0.13 \$ 4.00 5% 3% 2% SPY Open Interest Weighted Spread For All Series Priced \$5.00 \$ 0.26 \$ 0.10 \$ 0.01 \$ 0.13 \$ 4.00 5% 3% 2% SPY Open Interest Weighted Spread For All Series Priced \$5.00 \$ 0.26 \$ 0.10 \$ 0.09 \$ 0.07 \$ 0.14 \$ 0.00 \$ 0.0	SPY					0.04	\$	0.03	\$	0.05	\$ 0.50	17%	7%	6%	11%
SPY Open Interest Weighted Spread For Series Priced \$2.00 to \$5.00 \$ 0.01 \$	SPY			0.11	\$										5%
SPY						0.06	\$	0.05	\$		\$ 2.50	5%		2%	
SPY Open Interest Weighted Spread For All Series \$ 0.16 \$ 0.10 \$ 0.09 \$ 0.14 N/A		Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.19	\$	0.11	\$	0.10	\$	0.13	\$ 4.00	5%	3%	2%	3%
T		Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.26	\$					0.25	N/A				
T	SPY	Open Interest Weighted Spread For All Series	\$	0.16	\$	0.10	\$	0.09	\$	0.14	N/A				
T															
T	Т							0.09	\$	0.07					
T	Т														
T Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 \$ 0.11 \$ 0.06 \$ 0.05 \$ 0.08 \$ 2.50 4% 2% 2% TO Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.12 \$ 0.12 \$ 0.12 \$ 0.14 \$ 4.00 5% 3% 3% 3% TO Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.24 \$ 0.17 \$ 0.16 \$ 0.23 N/A \$ 0.09 N/A \$ 0.00	Т														
T	Т														5%
T	Т														
T	Т											5%	3%	3%	4%
Number N	Т							0.16	\$						
XLE	Т	Open Interest Weighted Spread For All Series	\$	0.14	\$	0.08	\$	0.07	\$	0.10	N/A				
XLE	\/ =			2.22			_		_						
XLE															
XLE												470/	201	70/	4.50/
XLE															
XLE Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.14 \$ 0.12 \$ 0.14 \$ 4.00 5% 3% 3% XLE Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.24 \$ 0.19 \$ 0.17 \$ 0.25 N/A XLE Open Interest Weighted Spread For All Series \$ 0.15 \$ 0.10 \$ 0.09 \$ 0.15 N/A XLF Open Interest Weighted Spread For All Series Spread S															6%
XLE															4%
XLE												5%	3%	3%	4%
XLF Open Interest Weighted Spread For All Series Priced \$.00 \$ 0.06 \$ 0.07 \$ 0.03 \$ 0.04 N/A XLF Open Interest Weighted Spread For All Series Priced Above \$.00 \$ 0.01 \$ 0.06 \$ 0.05 \$ 0.07 N/A XLF Open Interest Weighted Spread For Series Priced \$.01 to \$.00 \$ 0.08 \$ 0.03 \$ 0.02 \$ 0.03 \$ 0.50 \$ 17% 6% 4% XLF Open Interest Weighted Spread For Series Priced \$.00 to \$.00 \$ 0.04 \$ 0.03 \$ 0.04 \$ 1.50 7% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$.00 to \$.00 \$ 0.12 \$ 0.06 \$ 0.05 \$ 0.06 \$ 2.50 5% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.13 \$ 0.11 \$ 0.11 \$ 4.00 5% 3% 3% XLF Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.23 \$ 0.19 \$ 0.15 \$ 0.17 N/A XLF Open Interest Weighted Spread For All Series \$ 0.11 \$ 0.06 \$ 0.05 \$ 0.07 N/A XLF Open Interest Weighted Spread For All Series South \$ 0.05 \$ 0.02 \$ 0.03 \$ 0.02 N/A XLF Open Interest Weighted Spread For All Series South Series South Sout															
XLF Open Interest Weighted Spread For All Series Priced Above \$.00 \$ 0.11 \$ 0.06 \$ 0.05 \$ 0.07 N/A XLF Open Interest Weighted Spread For Series Priced \$.01 to \$1.00 \$ 0.08 \$ 0.03 \$ 0.02 \$ 0.03 \$ 0.50 17% 6% 4% XLF Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 \$ 0.10 \$ 0.04 \$ 0.03 \$ 0.04 \$ 1.50 7% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 \$ 0.12 \$ 0.06 \$ 0.05 \$ 0.06 \$ 2.50 5% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.13 \$ 0.11 \$ 0.11 \$ 0.11 \$ 4.00 5% 3% 3% XLF Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.23 \$ 0.19 \$ 0.15 \$ 0.17 N/A \$ 0.17 N/A YHOO Open Interest Weighted Spread For All Series Priced \$0.00 \$ 0.05 \$ 0.02 \$ 0.03	ALE	Open interest weighted Opread For All Series	Ψ	0.15	Φ	0.10	φ	0.09	Ψ	0.15	IN/A	+		-	-
XLF Open Interest Weighted Spread For All Series Priced Above \$.00 \$ 0.11 \$ 0.06 \$ 0.05 \$ 0.07 N/A XLF Open Interest Weighted Spread For Series Priced \$.01 to \$1.00 \$ 0.08 \$ 0.03 \$ 0.02 \$ 0.03 \$ 0.50 17% 6% 4% XLF Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 \$ 0.10 \$ 0.04 \$ 0.03 \$ 0.04 \$ 1.50 7% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 \$ 0.12 \$ 0.06 \$ 0.05 \$ 0.06 \$ 2.50 5% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.13 \$ 0.11 \$ 0.11 \$ 0.11 \$ 4.00 5% 3% 3% XLF Open Interest Weighted Spread For Series Priced \$3.00 \$ 0.23 \$ 0.19 \$ 0.15 \$ 0.17 N/A \$ 0.17 N/A XLF Open Interest Weighted Spread For All Series \$ 0.11 \$ 0.06 \$ 0.05 \$ 0.07	YI E	Open Interest Weighted Spread For All Series Priced \$ 00	¢	0.06	¢	0.07	¢	0.02	¢	0.04	NI/Λ	+		-	-
XLF Open Interest Weighted Spread For Series Priced \$.01 to \$1.00 \$ 0.08 \$ 0.03 \$ 0.02 \$ 0.03 \$ 0.50 17% 6% 4% XLF Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 \$ 0.10 \$ 0.04 \$ 0.03 \$ 0.04 \$ 1.50 7% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 \$ 0.12 \$ 0.06 \$ 0.05 \$ 0.06 \$ 2.50 5% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.13 \$ 0.11 \$ 0.01 \$ 4.00 5% 3% 3% XLF Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.23 \$ 0.19 \$ 0.15 \$ 0.17 N/A \$ 0.17 N/A \$ 0.17 N/A \$ 0.07 N/A \$ 0.08 \$ 0.08 N/A \$ 0.08 \$ 0.08 \$ 0.08 \$ 0.08 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1</td><td>+</td><td>+</td><td>+</td></t<>												1	+	+	+
XLF Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 \$ 0.10 \$ 0.04 \$ 0.03 \$ 0.04 \$ 1.50 7% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 \$ 0.12 \$ 0.06 \$ 0.05 \$ 0.06 \$ 2.50 5% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.13 \$ 0.11 \$ 0.11 \$ 4.00 5% 3% 3% XLF Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.23 \$ 0.19 \$ 0.15 \$ 0.17 N/A \$ 0.17 N/A \$ 0.07 N/A <td></td> <td>170/</td> <td>60/</td> <td>/10/</td> <td>6%</td>												170/	60/	/10/	6%
XLF Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 \$ 0.12 \$ 0.06 \$ 0.05 \$ 0.06 \$ 2.50 5% 3% 2% XLF Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.11 \$ 0.11 \$ 0.11 \$ 4.00 5% 3% 3% XLF Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.23 \$ 0.19 \$ 0.15 \$ 0.17 N/A \$ 0.17 N/A \$ 0.07 N/A															
XLF Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00 \$ 0.19 \$ 0.13 \$ 0.11 \$ 0.01 \$ 4.00 5% 3% 3% XLF Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.23 \$ 0.19 \$ 0.15 \$ 0.17 N/A \$ 0.17 N/A \$ 0.07 N/A	XIF														
XLF Open Interest Weighted Spread For Series Priced Above \$5.00 \$ 0.23 \$ 0.19 \$ 0.15 \$ 0.17 N/A XLF Open Interest Weighted Spread For All Series \$ 0.11 \$ 0.06 \$ 0.05 \$ 0.07 N/A YHOO Open Interest Weighted Spread For All Series Priced \$.00 \$ 0.02 \$ 0.02 \$ 0.02 N/A YHOO Open Interest Weighted Spread For All Series Priced Above \$.00 \$ 0.10 \$ 0.05 \$ 0.08 \$ 0.08 N/A															
XLF Open Interest Weighted Spread For All Series \$ 0.11 \$ 0.06 \$ 0.05 \$ 0.07 N/A YHOO Open Interest Weighted Spread For All Series Priced \$.00 \$ 0.05 \$ 0.02 \$ 0.03 \$ 0.02 N/A YHOO Open Interest Weighted Spread For All Series Priced Above \$.00 \$ 0.10 \$ 0.05 \$ 0.08 \$ 0.08 N/A												376	378	370	370
YHOO Open Interest Weighted Spread For All Series Priced \$.00 \$ 0.05 \$ 0.02 \$ 0.02 N/A YHOO Open Interest Weighted Spread For All Series Priced Above \$.00 \$ 0.10 \$ 0.05 \$ 0.08 \$ 0.08 N/A								0.05	\$						
YHOO Open Interest Weighted Spread For All Series Priced Above \$.00 \$ 0.10 \$ 0.05 \$ 0.08 \$ 0.08 N/A		Transfer resigned operation in outloo	+	3.11	Ψ	0.00	Ψ	3.00	 	3.01		1			1
YHOO Open Interest Weighted Spread For All Series Priced Above \$.00 \$ 0.10 \$ 0.05 \$ 0.08 \$ 0.08 N/A	YHOO	Open Interest Weighted Spread For All Series Priced \$ 00	\$	0.05	\$	0.02	\$	0.03	\$	0.02	N/A	1			1
WILCO												1		<u> </u>	1
YHOO Open Interest Weighted Spread For Series Priced \$.01 to \$1.00 \$ 0.07 \$ 0.02 \$ 0.04 \$ 0.03 \$ 0.50 13% 4% 7%	YHOO	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.07		0.02		0.04				13%	4%	7%	7%

											Pre-Pilot	Phase III		
											Spread As A	Spread As A	Phase IV	Phase V
											Percentage	Percentage	Spread As A	Spread As A
											Of The	Of The	Percentage	Percentage
									Pre	mium	Midpoint Of	Midpoint Of	Of The	Of The
									Ra	ange	The	The	Midpoint Of	Midpoint Of
		Pre-Pilot		Phase III	Ρ	hase IV	Ρ	hase V	Mic	point	Premium	Premium	The Premium	The Premium
Symbol	Quoted Spread Weighted By Open Interest	Spread		Spread	9	Spread	5	Spread	V	alue	Range	Range	Range	Range
YHOO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.0	9 \$	0.04	\$	0.06	\$	0.08	\$	1.50	6%	3%	4%	5%
YHOO	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.1	0 \$	0.05	\$	0.09	\$	0.10	\$	2.50	4%	2%	4%	4%
YHOO	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.1	7 \$	0.11	\$	0.14	\$	0.13	\$	4.00	4%	3%	4%	3%
YHOO	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.2	1 \$	0.15	\$	0.21	\$	0.17	N/A	١				
YHOO	Open Interest Weighted Spread For All Series	\$ 0.1	0 \$	0.05	\$	0.08	\$	0.07	N/A	١				

												Pre-Pilot	Phase III		
												Spread As A	Spread As A	Phase IV	Phase V
												Percentage	Percentage	Spread As A	Spread As A
												Of The	Of The	Percentage	Percentage
										Pre	emium	Midpoint Of	Midpoint Of	Of The	Of The
										R	ange	The	The	Midpoint Of	Midpoint Of
		Pre	-Pilot	Phase	e III	Ρ	hase IV	Р	hase V	Mic	dpoint	Premium	Premium	The Premium	The Premium
Symbol	Quoted Spread Weighted By Open Interest	Sp	read	Spre	ad	;	Spread	S	Spread	V	alue	Range	Range	Range	Range
2nd Tranche Of 22	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	\$	0.03	\$	0.03	\$	0.04	N/A	4				
2nd Tranche Of 22	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.15	\$	0.11	\$	0.09	\$	0.13	N/A	4				
2nd Tranche Of 22	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.08	\$	0.03	\$	0.03	\$	0.05	\$	0.50	15%	7%	7%	9%
2nd Tranche Of 22	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.10	\$	0.05	\$	0.05	\$	0.07	\$	1.50	7%	4%	3%	5%
2nd Tranche Of 22	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.12	\$	0.07	\$	0.06	\$	0.09	\$	2.50	5%	3%	3%	3%
2nd Tranche Of 22	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.19	\$	0.13	\$	0.12	\$	0.13	\$	4.00	5%	3%	3%	3%
	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.29	\$	0.23	\$	0.20	\$	0.26	N/A	Α				
2nd Tranche Of 22	Open Interest Weighted Spread For All Series	\$	0.15	\$	0.10	\$	0.09	\$	0.12	N/A	4				

	EXHIBIT A-	<u> </u>							
								Phase IV	Phase V
								Spread As	Spread As
								Α	Α
								Percentage	Percentage
								Of The	Of The
						Dr	emium	-	Midpoint Of
								The	The
		L	haaa 1\/	D	nase V		ange	Premium	Premium
	0 1 10 1 10 10 10 11 1		hase IV				dpoint		
Symbol	Quoted Spread Weighted By Open Interest		Spread*	S	oread*	\	/alue	Range	Range
AA	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.4260	\$	0.09				
AA	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.0985	\$	0.14				
AA	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.0523	\$	0.08	\$	0.50	10%	16%
AA	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.0663	\$	0.11	\$	1.50	4%	7%
AA	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.0845	\$	0.13	\$	2.50	3%	5%
AA	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.1318	\$	0.16	\$	4.00	3%	4%
AA	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.1893	\$	0.10	Ψ	7.00	370	770
AA	Open Interest Weighted Spread For All Series		0.0980	\$	0.27				
AA	Open interest weighted Spread For All Series	Ф	0.0980	Ф	0.13				
		-		_					
AIG	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.04	\$	0.03				
AIG	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.15	\$	0.15				
AIG	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.06	\$	0.05	\$	0.50	11%	10%
AIG	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.07	\$	0.08	\$	1.50	4%	5%
AIG	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.09	\$	0.11	\$	2.50	3%	4%
AIG	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.13	\$	0.16	\$	4.00	3%	4%
AIG	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.27	\$	0.31	Ψ		0,0	1,70
AIG	Open Interest Weighted Spread For All Series	\$	0.27	\$	0.12				
AIG	Open interest weighted Spread For All Series	Φ	0.14	Φ	0.12				
D.4.0			0.05		0.00				
BAC	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	\$	0.03				
BAC	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.10	\$	0.11				
BAC	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.04	\$	0.05	\$	0.50	7%	9%
BAC	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.05	\$	0.07	\$	1.50	3%	5%
BAC	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$	0.08	\$	2.50	3%	3%
BAC	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.12	\$	0.14	\$	4.00	3%	4%
BAC	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.23	\$	0.22				
BAC	Open Interest Weighted Spread For All Series	\$	0.09	\$	0.11				
D/ (O	Spenifices Weighted Spiedd For All Solies	Ψ	0.00	Ψ	0.11				
BSC**	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.04	\$	-				
			0.04						
BSC**	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.18	\$	-	_			
BSC**	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.05	\$	-	\$	0.50	11%	0%
BSC**	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.11	\$	-	\$	1.50	7%	0%
BSC**	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.15	\$	-	\$	2.50	6%	0%
BSC**	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.17	\$	-	\$	4.00	4%	0%
BSC**	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.34	\$	-				
BSC**	Open Interest Weighted Spread For All Series	\$	0.14	\$	-				
		Ė							
CFC**	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.04	\$	-				
CFC**	Open Interest Weighted Spread For All Series Priced 4.00 Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.12						
CFC**	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.12		-	¢	0.50	11%	0%
						\$			
CFC**	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.10		-	\$	1.50	7%	0%
CFC**	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.19	\$	-	\$	2.50	8%	0%
CFC**	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.26	\$	-	\$	4.00	6%	0%
CFC**	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.45	\$	-				
CFC**	Open Interest Weighted Spread For All Series	\$	0.11	\$	-				
DELL	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.02	\$	0.02				
DELL	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.05	\$	0.07			1	
DELL	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.02	\$	0.03	\$	0.50	4%	5%
DELL	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.02	\$	0.03	_	1.50	2%	
						_			
DELL	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.05	\$	0.05	\$	2.50	2%	
DELL	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.11	\$	0.10	\$	4.00	3%	3%
DELL	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.20	\$	0.19				
DELL	Open Interest Weighted Spread For All Series	\$	0.05	\$	0.07				
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								Phase IV	Phase V
								Spread As	Spread As
								Α	Α
								Percentage	Percentage
								Of The	Of The
						Pre	emium	Midpoint Of	Midpoint Of
						R	ange	The	The
		Ph	ase IV	Pł	nase V	Mi	dpoint	Premium	Premium
Symbol	Quoted Spread Weighted By Open Interest	Sp	read*	S	oread*	\	/alue	Range	Range
EBAY	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.07	\$	0.02				-
EBAY	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.08	\$	0.02				
	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.03	\$	0.03	\$	0.50	6%	6%
EBAY	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.03	\$	0.05	\$	1.50		
						_		3%	
EBAY	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$	0.07	\$	2.50	2%	
EBAY	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.12	\$	0.13	\$	4.00	3%	3%
EBAY	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.20	\$	0.23				
EBAY	Open Interest Weighted Spread For All Series	\$	0.08	\$	0.08				
	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	\$	0.07				
EEM	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.12	\$	0.19				
EEM	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.06	\$	0.08	\$	0.50	13%	15%
EEM	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.08	\$	0.09	\$	1.50	5%	6%
EEM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.09	\$	0.10	\$	2.50	3%	4%
EEM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.14	\$	0.16	_	4.00	3%	
EEM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.22	\$	0.36	*			- 7-
EEM	Open Interest Weighted Spread For All Series	\$	0.12	\$	0.17				
	production tronginous options to the control	+		Ť	<u> </u>				
EMC	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	\$	0.06				
EMC	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.04	\$	0.06				
EMC	Open Interest Weighted Spread For Series Priced \$.00 to \$1.00	\$				r.	0.50	F0/	70/
		_	0.02	\$	0.04		0.50	5%	
EMC	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04	\$	0.07	\$	1.50	2%	
EMC	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.05	\$	0.08	\$	2.50	2%	
EMC	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.11	\$	0.14	\$	4.00	3%	4%
EMC	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.15	\$	0.21				
EMC	Open Interest Weighted Spread For All Series	\$	0.04	\$	0.06				
F	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	\$	0.05				
F	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.04	\$	0.09				
F	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.02	\$	0.04	\$	0.50	4%	
F	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04	\$	0.06	\$	1.50	3%	
F	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$	0.10	\$	2.50	2%	
F	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.12	\$	0.15	\$	4.00	3%	
F	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.16	\$	0.21				
F	Open Interest Weighted Spread For All Series	\$	0.04	\$	0.08				
	open meres troigines opioss i en in conce	Ψ	0.0.	Ψ	0.00				
GS	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.08	\$	0.20				
GS	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.20		0.38			+	
GS	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.09		0.13	•	0.50	18%	26%
GS		\$			0.13		1.50		
GS GS	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00		0.11					7%	
68	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.12	_	0.26	_	2.50	5%	
GS	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.17	\$	0.32	\$	4.00	4%	8%
GS	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.27	\$	0.56			ļ	
GS	Open Interest Weighted Spread For All Series	\$	0.19	\$	0.37				
		ļ.,		<u> </u>					
HAL	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	\$	0.06				
	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.12	\$	0.19		·		
HAL	0 1 1 1 1 1 1 0 1 5 0 1 5 1 1 0 1 1 0 1 1	\$	0.04	\$	0.07	\$	0.50	8%	13%
HAL HAL	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00			_		Φ.	4.50	20/	7%
HAL	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00 Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.05	\$	0.11	\$	1.50	3%	1 70
HAL HAL		\$	0.05	\$	0.11	\$	2.50	3%	
HAL HAL HAL	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.07	\$	0.13	\$	2.50	3%	5%
HAL HAL HAL HAL	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.07 0.12	\$	0.13 0.19	\$			5%
HAL HAL HAL	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.07	\$ \$ \$	0.13	\$	2.50	3%	5%

	EXHIBIT A-								
								Phase IV	Phase V
								Spread As	Spread As
								Α	Α
								Percentage	Percentage
								Of The	Of The
						Dr	emium		Midpoint Of
				-			ange	The	The
			ase IV		iase V		dpoint	Premium	Premium
Symbol	Quoted Spread Weighted By Open Interest	Sp	read*	Sp	read*	\	/alue	Range	Range
HD	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.04	\$	0.04				
HD	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.06	\$	0.08				
HD	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.03	\$	0.03	\$	0.50	5%	6%
						_			
HD	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04	\$	0.05	\$	1.50	3%	3%
HD	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.05	\$	0.06	\$	2.50	2%	2%
HD	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.10	\$	0.12	\$	4.00	3%	3%
HD	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.18	\$	0.18				
HD	Open Interest Weighted Spread For All Series	\$	0.06	\$	0.08				
	•								
JPM	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.11	\$	0.05				
JPM	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.09	\$	0.13				
JPM	Open Interest Weighted Spread For Series Priced Above \$.00 Open Interest Weighted Spread For Series Priced \$.01 to \$1.00					Φ	0.50	70/	
		\$	0.04	\$	0.06	\$	0.50	7%	
JPM	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.05	\$	0.08	\$	1.50	3%	
JPM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$	0.10	\$	2.50	2%	
JPM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.11	\$	0.15	\$	4.00	3%	
JPM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.20	\$	0.22				
JPM	Open Interest Weighted Spread For All Series	\$	0.09	\$	0.12				
		<u> </u>		Ť					
LEH	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	\$	0.02				
		\$			0.02				
LEH	Open Interest Weighted Spread For All Series Priced Above \$.00	_	0.12	\$				100/	=0.1
LEH	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.05	\$	0.03	\$	0.50	10%	7%
LEH	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.07	\$	0.13	\$	1.50	4%	9%
LEH	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.08	\$	0.05	\$	2.50	3%	2%
LEH	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.13	\$	0.08	\$	4.00	3%	2%
LEH	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.23	\$	0.16				
LEH	Open Interest Weighted Spread For All Series	\$	0.11	\$	0.06				
	Copen interest Weighted Oproduct of the Conce	Ψ	0.11	Ψ	0.00				
MER	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	ď	0.05				
				\$					
MER	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.14	\$	0.23				
MER	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.06	\$	0.09	\$	0.50	12%	18%
MER	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.07	\$	0.13	\$	1.50	5%	9%
MER	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.08	\$	0.15	\$	2.50	3%	6%
MER	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.13	\$	0.19	\$	4.00	3%	5%
MER	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.26	\$	0.43				
MER	Open Interest Weighted Spread For All Series	\$	0.13	\$	0.21				
IVILIX	Open interest weighted Opteau i of All Series	Ψ	0.13	Ψ	0.21				
N 4N IV		•	0.00	•	0.00				
MNX	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.09	\$	0.20				
MNX	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.36		0.84			ļ	
MNX	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.11	_	0.23	\$	0.50	21%	45%
MNX	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.12	\$	0.41	\$	1.50	8%	27%
MNX	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.16	\$	0.46	\$	2.50	6%	18%
MNX	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.23	\$	0.50	\$	4.00	6%	12%
MNX	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.49	\$	1.06	Ψ	7.00	0 70	12/0
		\$	0.49	\$				1	
MNX	Open Interest Weighted Spread For All Series	Φ	0.35	Φ	0.76			 	
L		<u> </u>						ļ	
NEM	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.20	\$	0.07				
NEM	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.09	\$	0.13				
NEM	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.04	\$	0.06	\$	0.50	8%	12%
NEM	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.05	\$	0.09		1.50	4%	6%
NEM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$	0.11	\$	2.50	2%	
NEM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.00	\$	0.11	\$	4.00	3%	4%
		_				Ψ	4.00	3%	470
NEM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.17	_	0.24	<u> </u>		 	
A I C A A		\$	0.09	\$	0.12	1		1	i
NEM	Open Interest Weighted Spread For All Series	Ψ	0.00	Ψ	0.12				

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								Phase IV	Phase V
								Spread As	Spread As
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							emium		Midpoint Of
							ange	The	The
			ase IV		iase V		dpoint	Premium	Premium
Symbol	Quoted Spread Weighted By Open Interest	Sp	read*	Sp	read*	\	/alue	Range	Range
PFE	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.03	\$	0.04				
PFE	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.07	\$	0.08				
PFE	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.02	\$	0.03	\$	0.50	4%	7%
PFE	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04	\$	0.06	\$	1.50	3%	4%
PFE	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.07	\$	0.08	\$	2.50	3%	3%
PFE	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.12	\$	0.14	\$	4.00	3%	4%
PFE	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.17	\$	0.21	_			.,,
PFE	Open Interest Weighted Spread For All Series	\$	0.06	\$	0.08				
	popul interest violgitical opioad i er i ili conos	Ψ	0.00	Ψ	0.00				
RIO	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.05	\$	0.03				
RIO	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.03	\$	0.03				
RIO	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.04	\$	0.05	\$	0.50	9%	10%
RIO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04	\$	0.03	\$	1.50	4%	5%
RIO	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.07	\$	0.07		2.50	3%	3%
RIO		\$		\$		\$			3%
_	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00		0.12		0.14	\$	4.00	3%	3%
RIO	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.22	\$	0.24				
RIO	Open Interest Weighted Spread For All Series	\$	0.11	\$	0.11				
00111/									
SBUX	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.02	\$	0.02				
SBUX	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.05	\$	0.07	_			
SBUX	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.02	\$	0.04		0.50	5%	7%
SBUX	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04	\$	0.07	-	1.50	2%	4%
SBUX	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$	0.08	\$	2.50	2%	3%
SBUX	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.11	\$	0.13	\$	4.00	3%	3%
SBUX	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.18	\$	0.19				
SBUX	Open Interest Weighted Spread For All Series	\$	0.04	\$	0.06				
SNDK	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.04	\$	0.08				
SNDK	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.08	\$	0.21				
SNDK	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.04	\$	0.13		0.50	8%	27%
SNDK	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.05	\$	0.21	\$	1.50	3%	14%
SNDK	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$	0.24	\$	2.50	2%	10%
SNDK	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.11	\$	0.34	\$	4.00	3%	9%
SNDK	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.21	\$	0.47				
SNDK	Open Interest Weighted Spread For All Series	\$	0.08	\$	0.20				
TGT	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.08	\$	0.22				
TGT	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.12	\$	0.21				
TGT	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.03		0.06		0.50	7%	11%
TGT	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04		0.08		1.50	3%	5%
TGT	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$			0.13		2.50	2%	5%
TGT	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.11	\$	0.21	\$	4.00	3%	5%
TGT	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.19	\$	0.31	<u> </u>			270
TGT	Open Interest Weighted Spread For All Series	\$	0.12	\$	0.21				
		Ĺ		Ť					
VLO	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.06	\$	0.03				
	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.10	\$	0.13			†	
IVLO	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.03	\$	0.05	\$	0.50	7%	10%
VLO VLO	TODELL HITETEST MEIGHTER SOLEAR FOLSEHES EHRER WITH HITMLER	Ψ	5.00	-		_		3%	5%
VLO		\$	0.04	1.\$	0.08		יות: ן		
VLO VLO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04	_	0.08		1.50 2.50		
VLO VLO VLO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$	0.09	\$	2.50	2%	4%
VLO VLO VLO VLO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00 Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.06 0.11	\$	0.09 0.14	\$			
VLO VLO VLO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00 Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.06	\$ \$ \$	0.09	\$	2.50	2%	4%

	EXHIBIT A-	<u> </u>							
								Phase IV	Phase V
								Spread As	Spread As
								A	A
								Percentage	
						_		Of The	Of The
							remium	Midpoint Of	Midpoint Of
		_	L IV/		/		Range	The	The
0	Overted Organish Weighted Dv Organishtenset		hase IV		nase V oread*		lidpoint Value	Premium	Premium
Symbol	Quoted Spread Weighted By Open Interest		Spread*	- 1			value	Range	Range
VZ	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.11	\$	0.09				
VZ	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.12	\$	0.15	Φ.	0.50	120/	4.00/
VZ VZ	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.07	\$	0.08	\$	0.50	13%	16%
VZ VZ	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.08	\$	0.10		1.50 2.50	6%	7%
VZ VZ	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.12	\$	0.13	\$	4.00	5% 4%	5% 4%
VZ	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.17	\$	0.17	Ф	4.00	470	470
VZ VZ	Open Interest Weighted Spread For Series Priced Above \$5.00 Open Interest Weighted Spread For All Series	\$	0.24	\$					
٧Z	Open interest weighted Spread For All Series	Ф	0.12	Ф	0.15				
WM	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.04	\$	0.02				
WM	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.04	\$	0.04				
WM	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.05	\$	0.03	\$	0.50	10%	5%
WM	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.08	\$	0.08	\$	1.50	5%	5%
WM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.10	\$	0.06	\$	2.50	4%	2%
WM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.15	\$	0.08	- 1	4.00	4%	2%
WM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.24	\$	0.12	Ψ.		.,,	
WM	Open Interest Weighted Spread For All Series	\$	0.08	\$	0.04				
	<u></u>	Ť		_					
WMT	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.04	\$	0.06				
WMT	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.10	\$	0.11				
WMT	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.03	\$	0.06	\$	0.50	6%	11%
WMT	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.04	\$	0.05	\$	1.50	2%	3%
WMT	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.05	\$	0.07	\$	2.50	2%	3%
WMT	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.11	\$	0.13	\$	4.00	3%	3%
WMT	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.22	\$	0.21				
WMT	Open Interest Weighted Spread For All Series	\$	0.10	\$	0.10				
XOM	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.43	\$	0.11				
XOM	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.10	\$	0.15				
XOM	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$	0.05	\$	0.05	\$	0.50	10%	10%
XOM	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.07	\$	0.08	-	1.50	4%	5%
XOM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$	0.08	\$	0.10	\$	2.50	3%	4%
XOM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.13	\$	0.17	\$	4.00	3%	4%
XOM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$	0.19	\$	0.27				
XOM	Open Interest Weighted Spread For All Series	\$	0.10	\$	0.15				
-			2 2222	_	2.22				
	Open Interest Weighted Spread For All Series Priced \$.00	\$	0.0608	\$	0.06			1	
	Open Interest Weighted Spread For All Series Priced Above \$.00	\$	0.1096	\$	0.16	•	0.50	001	440/
	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00		0.0401	\$	0.06		0.50	8%	11%
	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$	0.0563	\$	0.09	\$	1.50	4%	6% 4%
	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00		0.0749	\$		-	2.50	3%	
	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$	0.1286	\$	0.16	\$	4.00	3%	4%
	Open Interest Weighted Spread For Series Priced Above \$5.00 Open Interest Weighted Spread For All Series	\$	0.2554	\$	0.36				
	deta conture problem reculted in no "Dro Dilet" atatistics for the 29 ac			Φ	0.15	Щ,		L	

^{*}NOTE: BSC and CFC results are limited to activity prior to their being acquired. During Phase V this resulted in no activity being reported for these securities.

			IIIDII D-I								Phase IV	Phase V
											vs Pre-	vs Pre-
								Phase Lve	Phase II vs.	Phase III vs		Pilot
								Pre-Pilot				Percentag
		Pre-Pilot	Phase I	Phase II	Phase III	Phase IV	Phase V		Percentage			e
Symbol	Quoted NBBO Size Weighted By Open Interest				NBBO Size							_
AMD	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	5,983	2,395	1,003	944	1,299	1,391	-60%	-83%	-84%	-78%	-77%
AMD	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	8,843	2,538	1,145	1,255	2,098	1,193	-71%	-87%	-86%	-76%	-87%
AMD	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	10,424	2,316	1,153	1,416	1,987	1,338	-78%	-89%	-86%	-81%	-87%
AMD	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	8,432	1,802	883	760	1,274	856	-79%	-90%	-91%	-85%	-90%
AMD	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	7,526	1,850	879	725	1,344	818	-75%		-90%	-82%	
AMD	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	7,716	5,010	2,245	1,563	3,725	1,425	-35%	-71%	-80%	-52%	-82%
AMD	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	3,898	3,676	1,558	1,368	2,219	1,047	-6%	-60%	-65%	-43%	
AMD	Open Interest Weighted NBBO Size Size For All Series	8,313	2,519	1,136	1,265	2,035	1,225	-70%	-86%	-85%	-76%	-85%
CAT	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	3,082	882	714	455	662	838	-71%		-85%	-79%	
CAT	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	4,667	1,389	1,265	1,232	1,928	1,337	-70%		-74%	-59%	
CAT	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	5,630	1,142	1,053	958	1,684	1,178	-80%		-83%	-70%	
CAT	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	4,857	927	818	648	1,117	865	-81%		-87%	-77%	
CAT	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	3,997	857	767	702	1,119	881	-79%		-82%	-72%	
CAT	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	4,538	2,932	2,292	2,453	3,392	2,604	-35%		-46%	-25%	
CAT	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	2,827	1,504	1,346	1,395	2,061	1,357	-47%		-51%	-27%	
CAT	Open Interest Weighted NBBO Size Size For All Series	4,464	1,362	1,237	1,186	1,889	1,333	-69%	-72%	-73%	-58%	-70%
WFMI	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	1,581	549	434	349	728	400	-65%	-73%	-78%	-54%	-75%
WFMI	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	2,991	766	785	749	1.081	629	-74%		-75%	-64%	
WFMI	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	3,490	596	720	628	1,079	689	-83%		-82%	-69%	
WFMI	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	3,458	543	573	464	787	575	-84%		-87%	-77%	
WFMI	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	2,920	555	536	475	747	513	-81%		-84%	-74%	
WFMI	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	3,462	1,571	1,463	1,294	1,859	848	-55%	-58%	-63%	-46%	
WFMI	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	1,774	984	831	846	987	513	-45%	-53%	-52%	-44%	-71%
WFMI	Open Interest Weighted NBBO Size Size For All Series	2,835	751	760	712	1,050	604	-74%		-75%	-63%	-79%
INTC	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	16,492	4,549	3,637	1,829	1,199	481	-72%	-78%	-89%	-93%	-97%
INTC	Open Interest Weighted NBBO Size Size For All Series Priced \$.00 Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	31,582	5.381	4.595	4.135	4.714	2.975	-83%		-87%	-95% -85%	
INTC	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	43.584	5.033	3.775	3.559	3.960	2,373	-88%		-92%	-91%	
INTC	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	25,481	3,790	3,175	2,467	3,300	2,324	-85%		-92%	-87%	
INTC	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00 Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	18.187	2.949	2.843	2,391	3,209	2,232	-84%		-87%	-83%	
INTC	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	17.012	12.250	9.093	7.332	9.722	6.115	-28%		-57%	-43%	
INTC	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	8,937	6.730	6.278	6.118	6.187	3.876	-25%		-32%	-31%	
INTC	Open Interest Weighted NBBO Size Size For All Series	29.363	5.314	4.568	4.076	4.583	2.891	-82%		-86%	-84%	
	Open interest Weighted NEED GIZE GIZE FOR All Contes	20,000	0,011	1,000	1,070	1,000	2,001	0270	0170	0070	0170	0070
MSFT	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	15,701	3,707	3,341	1,156	1,510	1,012	-76%	-79%	-93%	-90%	-94%
MSFT	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	24,275	5,726	4,202	3,741	4.741	3,544	-76%		-85%	-80%	
MSFT	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	33,715	5,096	3,665	2,994	4,336	3,147	-85%		-91%	-87%	
MSFT	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	24,718	3,834	2,935	2,027	3,341	2,799	-84%		-92%	-86%	
MSFT	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	15,553	3,395	2,696	1,922	2,842	2,233	-78%		-88%	-82%	
MSFT	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	16,953	11,310	7,514	6,162	9,423	7,647	-33%		-64%	-44%	
MSFT	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	12,061	8,516	6,097	5,654	5,606	3,685	-29%		-53%	-54%	
MSFT	Open Interest Weighted NBBO Size Size For All Series	22,898	5,667	4,187	3,606	4,608	3,441	-75%		-84%	-80%	
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Symbol	Quoted NBBO Size Weighted By Open Interest				NBBO Size							-
QQQQ	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	9,066	3,277	1,716	1,399	1,961	11,249	-64%		-85%	-78%	
QQQQ	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	13,511	3,927	2,410	2,487	4,025	10,825	-71%		-82%	-70%	
QQQQ	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	16,054	3,459	2,206	2,374	3,672	15,275	-78%		-85%	-77%	
QQQQ	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	13,289	2,729	1,701	1,407	2,390	8,738	-79%		-89%	-82%	-34% -30%
QQQQ	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	11,522	2,707	1,646	1,427	2,464	8,052	-77%		-88%	-79%	
QQQQ	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	12,254	7,942	4,536	4,016	7,117	6,558	-35%		-67%	-42%	
QQQQ	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	6,725	5,180	2,905	2,763	4,280	4,970	-23%		-59%	-36%	
QQQQ	Open Interest Weighted NBBO Size Size For All Series	12,777	3,881	2,373	2,451	3,923	11,100	-70%	-81%	-81%	-69%	-13%
IWM	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	8.878	6,525	5,212	4,372	3,614	3,259	-27%	-41%	-51%	-59%	-63%
IWM	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	35,717	7,993	8,468	8,938	9,501	7,469	-78%		-75%	-73%	
IWM	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	47,000	7,517	7,795	9,232	9,496	7,160	-84%		-80%	-80%	-85%
IWM	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	37,397	5,933	6,183	5,873	6,089	5,731	-84%		-84%	-84%	
IWM	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	26,265	5,655	6,200	5,260	5,915	5,536	-78%		-80%	-77%	
IWM	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	27,273	14,845	15,581	14,964	17,817	15,811	-46%		-45%	-35%	-42%
IWM	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	14,953	8,973	8,476	9,087	8,918	7,021	-40%	-43%	-39%	-40%	
IWM	Open Interest Weighted NBBO Size Size For All Series	30,807	7,895	8,349	8,705	9,146	7,149	-74%		-72%	-70%	
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GE	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	18,074	5,098	4,071	2,179	1,928	747	-72%	-77%	-88%	-89%	-96%
GE	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	34,573	6,147	5,380	4,884	5,795	1,574	-82%		-86%	-83%	
GE	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	47,075	5,628	4,495	4,187	5,040	1,650	-88%	-90%	-91%	-89%	-96%
GE	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	28,939	4,334	3,698	2,931	3,996	1,172	-85%	-87%	-90%	-86%	-96%
GE	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	21,107	3.504	3.379	2.866	3,870	965	-83%	-84%	-86%	-82%	-95%
GE	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	20,474	13,821	10,556	8,626	11,581	2,321	-32%	-48%	-58%	-43%	-89%
GE	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	10,711	7,714	7,109	6,964	7,174	1,420	-28%	-34%	-35%	-33%	-87%
GE	Open Interest Weighted NBBO Size Size For All Series	32,198	6,065	5,328	4,788	5,633	1,523	-81%	-83%	-85%	-83%	-95%
SMH	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	32,193	8,256	6,979	2,985	2,710	450	-74%		-91%	-92%	
SMH	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	55,857	11,106	8,797	7,875	9,455	1,865	-80%		-86%	-83%	-97%
SMH	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	77,299	10,128	7,440	6,553	8,297	1,856	-87%		-92%	-89%	-98%
SMH	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	50,200	7,625	6,060	4,494	6,549	1,627	-85%		-91%	-87%	
SMH	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	33,740	6,344	5,539	4,313	5,965	1,300	-81%		-87%	-82%	
SMH	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	33,965	23,560	16,606	13,495	19,145		-31%		-60%	-44%	-92%
SMH	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	20,997	15,246	12,375	11,772	11,793	1,977	-27%		-44%	-44%	-91%
SMH	Open Interest Weighted NBBO Size Size For All Series	52,260	10,981	8,755	7,681	9,191	1,714	-79%	-83%	-85%	-82%	-97%
FLEX	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	24,766	6.984	5.058	2.555	3.472	570	-72%	-80%	-90%	-86%	-98%
FLEX	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	37,786	9,652	6,612	6,227	8,767	886	-74%		-84%	-77%	
FLEX	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	49,769	8,554	5,871	5,368	8,008	947	-83%		-89%	-84%	-98%
FLEX	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	38,007	6,563	4,635	3,435	5,731	638	-83%		-91%	-85%	
FLEX	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00 Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	27.076	6.102	4,033	3,433	5.306	518	-77%		-88%	-80%	
FLEX	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$5.00	29,207	19.252	12,050	10.178	16.540	1.159	-34%		-65%	-43%	
FLEX	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	18,786	13,696	9.002	8.417	9.886	914	-27%		-55%	-47%	
FLEX	Open Interest Weighted NBBO Size Size For All Series	35,675	9.548	6.559	6.056	8,532	871	-73%		-83%	-76%	
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		Pre-Pilot	Phase I	Phase II	Phase III	Phase IV	Phase V	Percentage	Percentage	Percentage	е	е
Symbol	Quoted NBBO Size Weighted By Open Interest	NBBO Size	Difference	Difference	Difference	Difference	Difference					
JAVA	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	17,944	9,801	6,929	5,772	5,575	473	-45%	-61%	-68%	-69%	-97%
JAVA	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	49,228	11,920	10,878	11,425	13,526	1,033	-76%	-78%	-77%	-73%	-98%
JAVA	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	63,055	10,975	10,001	11,606	13,167	1,215	-83%	-84%	-82%	-79%	-98%
JAVA	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	50,685	8,662	7,883	7,280	8,479	877	-83%	-84%	-86%	-83%	-98%
JAVA	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	37,788	8,362	7,846	6,687	8,379	572	-78%	-79%	-82%	-78%	-98%
JAVA	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	39,527	22,787	20,117	18,980	24,934	1,379	-42%	-49%	-52%	-37%	
JAVA	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	21,678	14,154	11,380	11,851	13,197	1,160	-35%	-48%	-45%	-39%	-95%
JAVA	Open Interest Weighted NBBO Size Size For All Series	43,584	11,776	10,722	11,156	13,069	847	-73%	-75%	-74%	-70%	-98%
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TXN	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	7,124	1,520	1,590	523	816	366	-79%	-78%	-93%	-89%	-95%
TXN	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	14,309	2,543	2,161	1,701	2,686	1,596	-82%	-85%	-88%	-81%	
TXN	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	18,479	2,366	2,170	1,532	2,254	1,111	-87%	-88%	-92%	-88%	-94%
TXN	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	14,243	1,675	1,442	1,136	1,933	1,265	-88%	-90%	-92%	-86%	-91%
TXN	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	12,127	1,199	1,170	927	1,792	1,345	-90%	-90%	-92%	-85%	-89%
TXN	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	9,855	5,212	3,932	2,793	5,146	3,671	-47%	-60%	-72%	-48%	-63%
TXN	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	5,652	2,721	2,294	1,894	3,088	1,887	-52%	-59%	-66%	-45%	-67%
TXN	Open Interest Weighted NBBO Size Size For All Series	13,086	2,488	2,147	1,628	2,609	1,479	-81%	-84%	-88%	-80%	-89%
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A	Open Interest Weighted NBBO Size Size For All Series Priced \$.00	347	675	418	194	398	332	95%	20%	-44%	15%	-4%
A	Open Interest Weighted NBBO Size Size For All Series Priced Above \$.00	1,297	462	599	450	896	625	-64%	-54%	-65%	-31%	-52%
Α	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	1,907	508	690	442	894	693	-73%	-64%	-77%	-53%	
Α	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	1,515	364	521	311	784	568	-76%	-66%	-79%	-48%	-62%
Α	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	716	287	409	326	642	491	-60%	-43%	-54%	-10%	-31%
Α	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	551	742	882	816	1,359	1,013	35%	60%	48%	147%	84%
A	Open Interest Weighted NBBO Size Size For Series Priced Above \$5.00	275	350	454	435	750	433	27%	65%	58%	173%	57%
A	Open Interest Weighted NBBO Size Size For All Series	1,262	466	590	440	881	614	-63%	-53%	-65%	-30%	-51%
Tranche 1 13 Securities	Open Interest Weighted NBBO Size For All Series Priced \$.00	24,267	7,328	4,808	2,168	2,745	5,043	-70%	-80%	-91%	-89%	-79%
Tranche 1 13 Securities	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	59,976	10,408	8,661	5,441	6,739	4,631	-83%	-86%	-91%	-89%	-92%
Tranche 1 13 Securities	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	83,704	12,382	11,585	6,059	7,134	5,681	-85%	-86%	-93%	-91%	
Tranche 1 13 Securities	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	59,197	9,982	6,513	4,610	5,672	3,729	-83%	-89%	-92%	-90%	
Tranche 1 13 Securities	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	33,728	6,334	4,791	3,949	5,951	3,483	-81%	-86%	-88%	-82%	-90%
Tranche 1 13 Securities	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	29,622	9,083	7,990	6,639	9,386	5,993	-69%	-73%	-78%	-68%	-80%
Tranche 1 13 Securities	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	20,569	5,871	5,180	4,745	5,335	3,194	-71%	-75%	-77%	-74%	-84%
Tranche 1 13 Securities	Open Interest Weighted NBBO Size For All Series	53,805	10,280	8,548	5,234	6,513	4,741	-81%	-84%	-90%	-88%	-91%

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		Pre-Pilot	Phase III	Phase IV	Phase V	Pre-Pilot Percentage	Difference Phase IV	Phase V vs
Symbol	NBBO Size Weighted By Open Interest	NBBO Size	NBBO Size	NBBO Size	NBBO Size		vs Pre-Pilot	
AAPL	Open Interest Weighted NBBO Size For All Series Priced \$.00	4,052	595	570	247	-85%	-86%	-94%
AAPL	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,440	702	1,227	666	-80%	-64%	
AAPL	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	4,411	591	996	510	-87%	-77%	
AAPL	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	4,323	491	800	497	-89%	-81%	
AAPL	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	3,659	490	701	457	-87%	-81%	
AAPL	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	5,421	1,345	2,309	1,390	-75%	-57%	-74%
AAPL	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,372	698	1,283	702	-71%	-46%	
AAPL	Open Interest Weighted NBBO Size For All Series	3,595	711	1,193	653	-80%	-67%	-82%
AMGN	Open Interest Weighted NBBO Size For All Series Priced \$.00	2,879	356	768	174	-88%	-73%	-94%
AMGN	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,161	862	969	701	-73%	-69%	-78%
AMGN	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	4,347	704	893	688	-84%	-79%	-84%
AMGN	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	3,252	579	698	535	-82%	-79%	
AMGN	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,511	653	717	520	-74%	-71%	-79%
AMGN	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,219	1,713	1,742	1,288	-47%	-46%	
AMGN	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,538	982	1,034	663	-36%	-33%	
AMGN	Open Interest Weighted NBBO Size For All Series	3,197	803	953	689	-75%	-70%	
AMZN	Open Interest Weighted NBBO Size For All Series Priced \$.00	2,208	282	455	382	-87%	-79%	-83%
AMZN	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,165	897	1,165	832	-72%	-63%	-74%
AMZN	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	4,631	746	904	709	-84%	-80%	-85%
AMZN	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	4,045	640	624	581	-84%	-85%	-86%
AMZN	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	3,119	741	609	518	-76%	-80%	-83%
AMZN	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,524	1,789	2,330	1,557	-60%	-48%	-66%
AMZN	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,679	895	1,272	864	-47%	-24%	-49%
AMZN	Open Interest Weighted NBBO Size For All Series	3,098	824	1,131	812	-73%	-63%	-74%
BMY	Open Interest Weighted NBBO Size For All Series Priced \$.00	3,063	823	1,034	513	-73%	-66%	-83%
BMY	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	5,275	1,936	1,813	1,279	-63%	-66%	-76%
BMY	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	6,117	1,987	1,603	1,233	-68%	-74%	-80%
BMY	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	4,292	1,340	1,389	1,100	-69%	-68%	-74%
BMY	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	3,545	1,312	1,448	990	-63%	-59%	-72%
BMY	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,748	3,252	3,071	2,055	-13%	-18%	-45%
BMY	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,068	2,336	2,384	1,201	13%	15%	-42%
BMY	Open Interest Weighted NBBO Size For All Series	5,062	1,781	1,766	1,231	-65%	-65%	-76%
С	Open Interest Weighted NBBO Size For All Series Priced \$.00	4,468	7,099	1,728	494	59%	-61%	-89%
С	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	9,358	2,178	4,016	2,468	-77%	-57%	-74%
С	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	12,359	2,074	3,889	2,065	-83%	-69%	-83%
С	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	9,748	1,490	2,600	1,615	-85%	-73%	-83%
С	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	8,205	1,325	2,699	1,637	-84%	-67%	
С	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	9,028	3,498	7,488	5,214	-61%	-17%	
С	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	5,076	2,223	4,122	2,817	-56%		
С	Open Interest Weighted NBBO Size For All Series	9,162	2,892	3,929	2,321	-68%	-57%	-75%
COP	Open Interest Weighted NBBO Size For All Series Priced \$.00	2,185	376	557	494	-83%	-75%	-77%
COP	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,027	1,172	1,644	2,468	-61%	-46%	-18%
COP	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	4,452	864	1,278	2,065	-81%	-71%	-54%
COP	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	3,875	703	997	1,615	-82%	-74%	-58%
COP	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,846	742	923	1,637	-74%	-68%	
COP	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,178	2,084	2,741	5,214	-50%	-34%	25%
COP	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,999	1,279	1,715	2,817	-36%	-14%	
COP	Open Interest Weighted NBBO Size For All Series	3,005	1,140	1,616	2,321	-62%	-46%	-23%
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		Pre-Pilot	Phase III	Phase IV	Phase V		Difference	Percentage Difference Phase V vs
Symbol	NBBO Size Weighted By Open Interest	NBBO Size	NBBO Size	NBBO Size	NBBO Size	Difference	vs Pre-Pilot	Pre-Pilot
CSCO	Open Interest Weighted NBBO Size For All Series Priced \$.00	15,302	1,424	1,560	865	-91%	-90%	-94%
CSCO	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	16,993	4,402	4,059	2,055	-74%	-76%	-88%
CSCO	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	27,509	3,209	3,343	1,750	-88%	-88%	-94%
CSCO	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	16,006	2,473	2,828	1,493	-85%	-82%	-91%
CSCO	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	12,945	2,241	2,793	1,402	-83%	-78%	-89%
CSCO	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	16,417	7,974	8,520	4,353	-51%	-48%	-73%
CSCO	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	8,331	6,635	5,859	2,300	-20%	-30%	-72%
CSCO	Open Interest Weighted NBBO Size For All Series	16,901	4,250	3,938	2,012	-75%	-77%	-88%
DIA	Open Interest Weighted NBBO Size For All Series Priced \$.00	10,796	4,176	3,264	1,510	-61%	-70%	-86%
DIA	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	19,818	8,406	6,320	3,679	-58%	-68%	-81%
DIA	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	20,304	5,813	5,609	2,445	-71%	-72%	-88%
DIA	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	21,124	5,398	3,602	2,261	-74%	-83%	-89%
DIA	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	20,458	6,296	4,114	2,801	-69%	-80%	-86%
DIA	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	25,040	14,706	11,100	7,297	-41%	-56%	-71%
DIA	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	15,929	9,988	6,704	4,015	-37%	-58%	-75%
DIA	Open Interest Weighted NBBO Size For All Series	18,907	8,009	5,970	3,458	-58%	-68%	-82%
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DNDN	Open Interest Weighted NBBO Size For All Series Priced \$.00	2,204	527	408	196	-76%	-82%	-91%
DNDN	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,845	305	248	288	-83%	-87%	-84%
DNDN	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,833	457	299	333	-84%	-89%	-88%
DNDN	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	686	157	97	130	-77%	-86%	-81%
DNDN	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	618	126	165	220	-80%	-73%	-64%
DNDN	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	597	189	416	300	-68%	-30%	-50%
DNDN	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	761	265	346	395	-65%	-55%	-48%
DNDN	Open Interest Weighted NBBO Size For All Series	1,879	321	251	284	-83%	-87%	
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FCX	Open Interest Weighted NBBO Size For All Series Priced \$.00	640	615	582	942	-4%	-9%	47%
FCX	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	997	743	734	509	-25%	-26%	-49%
FCX	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,129	675	793	598	-40%	-30%	-47%
FCX	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,228	719	605	341	-41%	-51%	
FCX	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,141	777	541	313	-32%	-53%	
FCX	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	1,355	1,091	907	705	-20%	-33%	-48%
FCX	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	862	708	725	438	-18%	-16%	-49%
FCX	Open Interest Weighted NBBO Size For All Series	975	737	731	631	-24%	-25%	
GM	Open Interest Weighted NBBO Size For All Series Priced \$.00	2,258	670	1,113	504	-70%	-51%	-78%
GM	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	4,309	1,487	2,106	1,194	-65%	-51%	-72%
GM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	4,949	1,186	1,563	923	-76%	-68%	-81%
GM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	4,013	846	1,243	837	-79%	-69%	-79%
GM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	3,355	910	1,214	907	-73%	-64%	-73%
GM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,747	3,146	4,188	1,669	-34%	-12%	-65%
GM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,794	2,395	3,018	1,509	-14%	8%	
GM	Open Interest Weighted NBBO Size For All Series	4,101	1,409	2,078	1,145	-66%		
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MO	Open Interest Weighted NBBO Size For All Series Priced \$.00	2,503	511	457	204	-80%	-82%	-92%
MO	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,848	1,229	774	495	-57%	-73%	
MO	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	4,391	865	958	615	-80%	-78%	
МО	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	3,053	728	587	509	-76%	-81%	
МО	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,318	789	519	393	-66%	-78%	
MO	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	2,585	1,947	828	593	-25%	-68%	-77%
MO	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,252	1,379	627	289	10%	-50%	
MO	Open Interest Weighted NBBO Size For All Series	2,865	1,212	764	486	-58%	-73%	
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						Pre-Pilot	Difference	
Symbol	NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase III NBBO Size	Phase IV NBBO Size	Phase V NBBO Size	Percentage Difference	Phase IV vs Pre-Pilot	Phase V vs Pre-Pilot
MOT	Open Interest Weighted NBBO Size For All Series Priced \$.00	8,441	1,028	912	408	-88%		
MOT	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	11,901	2,214	2,286	1,439	-81%		
MOT	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	17,698	2,156	2,295	1,444	-88%		
MOT	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	9,269	1,448	1,830	926	-84%		
MOT	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	4,802	1,255	1,407	974	-74%		
MOT	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	5,165	4,035	3,670	2,110	-22%		-59%
MOT	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	3,575	2,966	2,405	1,787	-17%		-50%
MOT	Open Interest Weighted NBBO Size For All Series	11,602	2,122	2,184	1,285	-82%	-81%	-89%
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NYX	Open Interest Weighted NBBO Size For All Series Priced \$.00	995	380	456	263	-62%	-54%	-74%
NYX	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,180	743	699	458	-37%	-41%	-61%
NYX	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	997	550	629	449	-45%		
NYX	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,314	615	463	345	-53%		
NYX	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,317	692	508	335	-47%		
NYX	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	1,627	1,181	1,299	802	-27%		
NYX	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,160	813	751	414	-30%		
NYX	Open Interest Weighted NBBO Size For All Series	1,198	712	678	433	-41%	-43%	-64%
OIH	Open Interest Weighted NBBO Size For All Series Priced \$.00	2,010	408	330	336	-80%	-84%	-83%
OIH	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,565	648	988	614	-75%	-61%	
OIH	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	3,911	679	855	580	-83%		
OIH	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	3,020	652	786	539	-78%		
OIH	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,536	629	738	518	-75%		
OIH	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,557	1,035	1,659	1,027	-71%		-71%
OIH	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,507	580	950	585	-62%		
OIH	Open Interest Weighted NBBO Size For All Series	2,559	627	955	611	-75%	-63%	-76%
QCOM	Open Interest Weighted NRDO Size For All Series Dried C 00	2.025	507	669	271	-87%	-83%	-93%
QCOM	Open Interest Weighted NBBO Size For All Series Priced \$.00 Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,935 7,917	1,654	2,107	1,281	-79%		
QCOM	Open Interest Weighted NBBO Size For Series Priced Above \$.00 Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	10,532	1,209	1,514	959	-89%		
QCOM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	8,137	987	1,298	751	-88%		
QCOM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	6,491	973	1,177	815	-85%		
QCOM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	8,760	3,616	4,146	2,799	-59%		
QCOM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	3,750	1,805	2,486	1,458	-52%		
QCOM	Open Interest Weighted NBBO Size For All Series	7,713	1,589	2,072	1,240	-79%		
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RIMM	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,525	759	549	223	-50%	-64%	-85%
RIMM	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,234	640	942	664	-48%		
RIMM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,789	600	828	484	-66%		
RIMM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,835	522	678	510	-72%		
RIMM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,783	534	576	482	-70%		
RIMM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	2,354	1,126	1,651	1,439	-52%		
RIMM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	895	622	961	696	-31%		
RIMM	Open Interest Weighted NBBO Size For All Series	1,299	673	904	610	-48%	-30%	-53%
SPY	Open Interest Weighted NBBO Size For All Series Priced \$.00	23,875	4,953	7,091	4,688	-79%	-70%	-80%
SPY	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	36,974		12,535	7,464			
SPY	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	48,197	7,428	9,676	4,932	-85%		
SPY	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	41,017	5,905	5,895	3,853	-86%		-91%
SPY	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	33,465	5,442	5,943	4,099	-84%		-88%
SPY	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	44,583	18,630	23,804	16,429			
SPY	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	20,647	12,544	15,070	8,612			
SPY	Open Interest Weighted NBBO Size For All Series	36,024	10,111	12,019	7,151	-72%	-67%	-80%

T Open Inte XLE Open Inte XLE Open Inte XLE Open Inte XLE Open Inte	NBBO Size Weighted By Open Interest Erest Weighted NBBO Size For All Series Priced \$.00 Erest Weighted NBBO Size For All Series Priced Above \$.00 Erest Weighted NBBO Size For Series Priced \$.01 to \$1.00 Erest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 Erest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 Erest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 Erest Weighted NBBO Size For Series Priced Above \$5.00 Erest Weighted NBBO Size For All Series Erest Weighted NBBO Size For All Series Erest Weighted NBBO Size For All Series	Pre-Pilot NBBO Size 2,568 5,141 6,797 5,740 4,481 4,649 3,187 5,001	Phase III NBBO Size 391 1,818 1,359 1,065 944 2,999 2,509 1,752	Phase IV NBBO Size 951 2,598 2,126 1,626 1,582 4,577 3,543	Phase V NBBO Size 235 1,546 1,303 1,065 1,029 2,750 1,942	Pre-Pilot Percentage	Phase IV vs Pre-Pilot -63% -49% -69% -72% -65%	Difference Phase V vs
T Open Inte XLE Open Inte XLE Open Inte XLE Open Inte XLE Open Inte	terest Weighted NBBO Size For All Series Priced \$.00 terest Weighted NBBO Size For All Series Priced Above \$.00 terest Weighted NBBO Size For Series Priced \$.01 to \$1.00 terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	NBBO Size 2,568 5,141 6,797 5,740 4,481 4,649 3,187	391 1,818 1,359 1,065 944 2,999 2,509	951 2,598 2,126 1,626 1,582 4,577	235 1,546 1,303 1,065 1,029 2,750	Pre-Pilot Percentage Difference -85% -65% -80% -81% -79%	Difference Phase IV vs Pre-Pilot -63% -49% -69% -72% -65%	Difference Phase V vs Pre-Pilot -91% -70% -81%
T Open Inte XLE Open Inte XLE Open Inte XLE Open Inte	terest Weighted NBBO Size For All Series Priced \$.00 terest Weighted NBBO Size For All Series Priced Above \$.00 terest Weighted NBBO Size For Series Priced \$.01 to \$1.00 terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	NBBO Size 2,568 5,141 6,797 5,740 4,481 4,649 3,187	391 1,818 1,359 1,065 944 2,999 2,509	951 2,598 2,126 1,626 1,582 4,577	235 1,546 1,303 1,065 1,029 2,750	Pre-Pilot Percentage Difference -85% -65% -80% -81% -79%	Difference Phase IV vs Pre-Pilot -63% -49% -69% -72% -65%	Difference Phase V vs Pre-Pilot -91% -70% -81%
T Open Inte XLE Open Inte XLE Open Inte XLE Open Inte	terest Weighted NBBO Size For All Series Priced \$.00 terest Weighted NBBO Size For All Series Priced Above \$.00 terest Weighted NBBO Size For Series Priced \$.01 to \$1.00 terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	NBBO Size 2,568 5,141 6,797 5,740 4,481 4,649 3,187	391 1,818 1,359 1,065 944 2,999 2,509	951 2,598 2,126 1,626 1,582 4,577	235 1,546 1,303 1,065 1,029 2,750	Percentage Difference -85% -65% -80% -81% -79%	Phase IV vs Pre-Pilot -63% -49% -69% -72% -65%	Phase V vs Pre-Pilot -91% -70% -81% -81%
T Open Inte XLE Open Inte XLE Open Inte XLE Open Inte	terest Weighted NBBO Size For All Series Priced \$.00 terest Weighted NBBO Size For All Series Priced Above \$.00 terest Weighted NBBO Size For Series Priced \$.01 to \$1.00 terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	NBBO Size 2,568 5,141 6,797 5,740 4,481 4,649 3,187	391 1,818 1,359 1,065 944 2,999 2,509	951 2,598 2,126 1,626 1,582 4,577	235 1,546 1,303 1,065 1,029 2,750	-85% -65% -80% -81% -79%	vs Pre-Pilot -63% -49% -69% -72% -65%	Pre-Pilot -91% -70% -81% -81%
T Open Inte XLE Open Inte XLE Open Inte XLE Open Inte	terest Weighted NBBO Size For All Series Priced \$.00 terest Weighted NBBO Size For All Series Priced Above \$.00 terest Weighted NBBO Size For Series Priced \$.01 to \$1.00 terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	2,568 5,141 6,797 5,740 4,481 4,649 3,187	391 1,818 1,359 1,065 944 2,999 2,509	951 2,598 2,126 1,626 1,582 4,577	235 1,546 1,303 1,065 1,029 2,750	-85% -65% -80% -81% -79%	-63% -49% -69% -72% -65%	-91% -70% -81% -81%
T	terest Weighted NBBO Size For All Series Priced Above \$.00 terest Weighted NBBO Size For Series Priced \$.01 to \$1.00 terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	5,141 6,797 5,740 4,481 4,649 3,187	1,818 1,359 1,065 944 2,999 2,509	2,598 2,126 1,626 1,582 4,577	1,546 1,303 1,065 1,029 2,750	-65% -80% -81% -79%	-49% -69% -72% -65%	-70% -81% -81%
T	terest Weighted NBBO Size For Series Priced \$.01 to \$1.00 terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	6,797 5,740 4,481 4,649 3,187	1,359 1,065 944 2,999 2,509	2,126 1,626 1,582 4,577	1,303 1,065 1,029 2,750	-80% -81% -79%	-69% -72% -65%	-81% -81%
T	terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	5,740 4,481 4,649 3,187	1,065 944 2,999 2,509	1,626 1,582 4,577	1,065 1,029 2,750	-81% -79%	-72% -65%	-81%
T	terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	4,481 4,649 3,187	944 2,999 2,509	1,582 4,577	1,029 2,750	-79%	-65%	
T	terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	4,649 3,187	2,999 2,509	4,577	2,750			
T Open Inte T Open Inte XLE Open Inte XLE Open Inte XLE Open Inte XLE Open Inte	terest Weighted NBBO Size For Series Priced Above \$5.00 terest Weighted NBBO Size For All Series	3,187	2,509	,		-30 /0	-2%	-41%
T Open Inte XLE Open Inte XLE Open Inte XLE Open Inte XLE Open Inte	erest Weighted NBBO Size For All Series					-21%	11%	-39%
XLE Open Inte XLE Open Inte XLE Open Inte		3,001		2,553	1,499	-65%	-49%	-70%
XLE Open Inte	erest Weighted NBBO Size For All Series Priced \$.00		.,. 02	2,000	1,499	-03%	-4970	-70%
XLE Open Inte		4,513	654	1,260	450	-86%	-72%	-90%
	erest Weighted NBBO Size For All Series Priced Above \$.00	10,187	2,687	3,876	2,543	-74%	-62%	-75%
	erest Weighted NBBO Size For Series Priced \$.01 to \$1.00	12,765	2,003	3,276	2,052	-84%	-74%	-84%
XLE Open Inte	erest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	12,131	2,012	2,533	1,685	-83%	-79%	-86%
	erest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	9,142	1,952	2,363	1,691	-79%	-74%	-82%
XLE Open Inte	erest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	11,169	4,623	6,999	5,035	-59%	-37%	-55%
XLE Open Inte	erest Weighted NBBO Size For Series Priced Above \$5.00	5,983	3,040	4,099	2,583	-49%	-31%	-57%
XLE Open Inte	erest Weighted NBBO Size For All Series	9,926	2,600	3,776	2,413	-74%	-62%	-76%
	erest Weighted NBBO Size For All Series Priced \$.00	6,170	1,181	1,695	777	-81%	-73%	-87%
	erest Weighted NBBO Size For All Series Priced Above \$.00	19,320	4,462	5,864	2,921	-77%	-70%	-85%
	erest Weighted NBBO Size For Series Priced \$.01 to \$1.00	22,379	3,882	4,857	2,184	-83%	-78%	-90%
XLF Open Inte	erest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	16,909	3,434	3,896	1,980	-80%	-77%	-88%
XLF Open Inte	erest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	12,881	3,176	4,145	1,912	-75%	-68%	-85%
XLF Open Inte	erest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	15,848	7,418	13,038	7,110	-53%	-18%	-55%
	erest Weighted NBBO Size For Series Priced Above \$5.00	10,946	7,133	9,575	4,294	-35%	-13%	-61%
XLF Open Inte	erest Weighted NBBO Size For All Series	18,688	4,250	5,606	2,728	-77%	-70%	-85%
1//100								
	erest Weighted NBBO Size For All Series Priced \$.00	6,348	1,082	448	417	-83%	-93%	-93%
	terest Weighted NBBO Size For All Series Priced Above \$.00	10,497	2,208	750	851	-79%	-93%	-92%
	terest Weighted NBBO Size For Series Priced \$.01 to \$1.00	12,692	1,873	705	795	-85%	-94%	-94%
	terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	9,880	1,500	664	687	-85%	-93%	-93%
	terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	8,679	1,409	663	738	-84%	-92%	-92%
	terest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	9,264	4,362	1,108	1,371	-53%	-88%	-85%
	terest Weighted NBBO Size For Series Priced Above \$5.00	4,868	3,028	787	956	-38%	-84%	-80%
YHOO Open Inte	erest Weighted NBBO Size For All Series	10,165	2,150	743	829	-79%	-93%	-92%
2nd Tranche Open Inte	erest Weighted NBBO Size For All Series Priced \$.00	8,301	2,258	3,584	1,736	-73%	-57%	-79%
	erest Weighted NBBO Size For All Series Priced Above \$.00	13,792	3,945	5,100	3,087	-71%		-78%
	terest Weighted NBBO Size For Series Priced \$.01 to \$1.00	15,732	2,826	4,021	2,077	-82%	-75%	-87%
	terest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	15,107	2,526	2,796	1,793	-83%	-81%	-88%
	terest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	12,443	2,383	2,818	1,901	-81%		-85%
	terest Weighted NBBO Size For Series Priced \$2.00 to \$5.00	16,581	7,502	9,757	6,917	-55%	-41%	-58%
	terest Weighted NBBO Size For Series Priced \$5.00 to \$5.00	8,000	5,040	6,672	4,041	-37%		-49%
	terest Weighted NBBO Size For All Series	13,393	3,838	5,006	2,977	-31 % -71%		-78%

		Phase IV	Phase V
		NBBO	NBBO
Symbol	NBBO Size Weighted By Open Interest	Size	Size
AA	Open Interest Weighted NBBO Size For All Series Priced \$.00	352	390
AA	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,138	663
AA	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	887	638
AA	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	800	571
AA	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	818	537
AA	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	1,996	1,301
AA	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,373	753
AA	Open Interest Weighted NBBO Size For All Series	1,120	670
AIG	Open Interest Weighted NBBO Size For All Series Priced \$.00	798	953
AIG	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,541	1,927
AIG	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,334	983
AIG	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	872	972
AIG	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	979	2,081
AIG	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	2,857	2,862
AIG	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,663	3,290
AIG	Open Interest Weighted NBBO Size For All Series	1,497	1,646
BAC	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,821	1,031
BAC	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,503	1,919
BAC	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,832	1,586
BAC	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,804	1,203
BAC	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,983	1,189
BAC	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	7,905	3,707
BAC	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	4,254	2,211
BAC	Open Interest Weighted NBBO Size For All Series	3,394	1,830
BSC	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,846	-
BSC	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	720	-
BSC	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	858	-
BSC	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	498	-
BSC	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	540	-
BSC	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	782	-
BSC	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	606	-
BSC	Open Interest Weighted NBBO Size For All Series	1,049	-
CFC	Open Interest Weighted NBBO Size For All Series Priced \$.00	682	-
CFC	Open Interest Weighted NBBO Size For All Series Priced \$.00 Open Interest Weighted NBBO Size For All Series Priced Above \$.00	729	-
CFC	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	663	-
CFC	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00 Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	667	-
CFC	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	844	-
CFC	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00 Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	965	-
CFC	Open Interest Weighted NBBO Size For Series Priced \$5.00 to \$5.00 Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,026	-
CFC	Open Interest Weighted NBBO Size For All Series Open Interest Weighted NBBO Size For All Series	718	
01 0	Open interest weighted NDDO OIZE FOI All Selles	/ 10	-

		Phase IV	Phase V
		NBBO	NBBO
Symbol	NBBO Size Weighted By Open Interest	Size	Size
DELL	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,350	607
DELL	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,941	1,793
DELL	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,907	1,939
DELL	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	2,334	1,304
DELL	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,114	1,087
DELL	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,765	2,808
DELL	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,960	1,569
DELL	Open Interest Weighted NBBO Size For All Series	2,813	1,685
EBAY	Open Interest Weighted NBBO Size For All Series Priced \$.00	952	1,012
EBAY	Open Interest Weighted NBBO Size For All Series Priced \$.00 Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,091	1,550
EBAY	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,066	1,550
EBAY	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00 Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00		1,241
	<u> </u>	1,536	-
EBAY	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,465	996
EBAY	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,886	2,788
EBAY	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,054	1,223
EBAY	Open Interest Weighted NBBO Size For All Series	2,044	1,502
EEM	Open Interest Weighted NBBO Size For All Series Priced \$.00	754	616
EEM	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,400	1,617
EEM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,385	1,841
EEM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,103	1,455
EEM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	873	1,390
EEM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	2,230	3,115
EEM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,499	931
EEM	Open Interest Weighted NBBO Size For All Series	1,344	1,502
EMC	Open Interest Weighted NRPO Size For All Series Brigad \$ 00	1.000	F00
	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,022	508
EMC	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,561	2,022
EMC	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	3,014	2,099
EMC	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	2,735	1,837
EMC	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,426	1,524
EMC	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	7,819	3,051
EMC	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	5,659	1,645
EMC	Open Interest Weighted NBBO Size For All Series	3,452	1,942
F	Open Interest Weighted NBBO Size For All Series Priced \$.00	837	281
F	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,133	987
F	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,139	945
F	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,646	797
F	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,671	716
F	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,281	1,316
F	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	3,316	1,158
F	Open Interest Weighted NBBO Size For All Series	2,088	953
	, <u></u>	_,,555	300

		Phase IV	Phase V
		NBBO	NBBO
Cymbal	NPPO Size Weighted By Open Interest	Size	
Symbol	NBBO Size Weighted By Open Interest	_	Size
GS	Open Interest Weighted NBBO Size For All Series Priced \$.00	313	148
GS	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	626	392
GS	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	542	340
GS	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	544	414
GS	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	537	422
GS	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	975	623
GS	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	615	386
GS	Open Interest Weighted NBBO Size For All Series	614	382
		1	
HAL	Open Interest Weighted NBBO Size For All Series Priced \$.00	898	645
HAL	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,906	1,321
HAL	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,699	1,211
HAL	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,038	960
HAL	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,170	1,023
HAL	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,082	2,519
HAL	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,112	1,352
HAL	Open Interest Weighted NBBO Size For All Series	1,833	1,291
HD	Open Interest Weighted NBBO Size For All Series Priced \$.00	958	692
HD	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,607	1,917
HD	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,530	1,919
HD	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	2,013	1,496
HD	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,965	1,304
HD	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,568	3,397
HD	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,297	1,657
HD	Open Interest Weighted NBBO Size For All Series	2,518	1,852
JPM	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,735	907
JPM	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,044	1,874
JPM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,696	1,536
JPM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,635	1,036
JPM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,678	1,025
JPM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	5,861	3,584
JPM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	3,496	2,217
JPM	Open Interest Weighted NBBO Size For All Series	2,961	1,807
LEH	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,056	358
LEH	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,061	595
LEH	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	982	373
LEH	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	759	305
LEH	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	719	310
LEH	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	1,920	760
LEH	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,103	833
LEH	Open Interest Weighted NBBO Size For All Series	1,075	521

		Phase IV NBBO	Phase V NBBO
Symbol	NBBO Size Weighted By Open Interest	Size	Size
MER	Open Interest Weighted NBBO Size For All Series Priced \$.00	826	359
MER	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,153	803
MER	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,115	862
MER	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	702	686
MER	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	669	660
MER	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	1,935	1,255
MER	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,212	724
MER	Open Interest Weighted NBBO Size For All Series	1,136	769
MNX	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,073	560
MNX	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,602	2,093
MNX	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	3,043	1,932
MNX	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	2,397	1,969
MNX	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,300	1,948
MNX	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,747	2,962
MNX	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,356	2,044
MNX	Open Interest Weighted NBBO Size For All Series	2,534	1,967
NEM	Open Interest Weighted NBBO Size For All Series Priced \$.00	601	224
NEM	i	1,580	919
NEM	Open Interest Weighted NBBO Size For All Series Priced Above \$.00		
NEM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,336	729
NEM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00 Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	861 967	654 672
NEM	·	2,783	1,823
NEM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00 Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,728	1,023
NEM	Open Interest Weighted NBBO Size For All Series Open Interest Weighted NBBO Size For All Series	1,728	897
IVLIVI	Open interest weighted NBBO dize For All defics	1,040	037
PFE	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,075	567
PFE	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	3,228	2,431
PFE	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,904	2,372
PFE	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	2,204	1,780
PFE	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,649	1,621
PFE	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,905	3,839
PFE	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	4,022	2,713
PFE	Open Interest Weighted NBBO Size For All Series	3,168	2,377
RIO	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,576	694
RIO	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,633	1,272
RIO	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,655	1,300
RIO	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	2,158	994
RIO	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,895	942
RIO	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,401	2,317
RIO	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,257	1,085
RIO	Open Interest Weighted NBBO Size For All Series	2,573	1,003
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		Phase IV	Phase V
		NBBO	NBBO
Symbol	NBBO Size Weighted By Open Interest	Size	Size
SBUX	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,023	702
SBUX	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,142	1,479
SBUX	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,135	1,638
SBUX	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,764	1,191
SBUX	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,580	912
SBUX	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,531	2,149
SBUX	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,124	1,111
SBUX	Open Interest Weighted NBBO Size For All Series	2,005	1,325
		,	,
SNDK	Open Interest Weighted NBBO Size For All Series Priced \$.00	835	338
SNDK	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,967	936
SNDK	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,613	1,016
SNDK	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	994	659
SNDK	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,186	702
SNDK	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,529	1,385
SNDK	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,523	873
SNDK	Open Interest Weighted NBBO Size For All Series	1,888	870
	op on masses and great and a second	1,000	
TGT	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,245	617
TGT	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,329	1,185
TGT	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,789	1,075
TGT	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,411	748
TGT	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,429	689
TGT	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,983	2,053
TGT	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,401	1,136
TGT	Open Interest Weighted NBBO Size For All Series	2,288	1,175
	op on masses and great and a second	_,	.,
VLO	Open Interest Weighted NBBO Size For All Series Priced \$.00	936	340
VLO	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,780	774
VLO	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,471	657
VLO	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	971	611
VLO	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,084	640
VLO	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,678	1,869
VLO	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,130	773
VLO	Open Interest Weighted NBBO Size For All Series	1,738	716
	open interest tranginos (1220 cias (c) / in contra	1,1 00	
VZ	Open Interest Weighted NBBO Size For All Series Priced \$.00	345	258
VZ	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,132	746
VZ	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,188	614
VZ	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	947	662
VZ	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	831	605
VZ	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	1,656	1,553
VZ	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,205	768
VZ	Open Interest Weighted NBBO Size For All Series	1,103	732
	5-5	1,100	702

		Phase IV	Phase V
		NBBO	NBBO
Symbol	NBBO Size Weighted By Open Interest	Size	Size
	2		
WM	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,069	234
WM	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,989	451
WM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,992	436
WM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,802	298
WM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,763	309
WM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	2,771	720
WM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,628	585
WM	Open Interest Weighted NBBO Size For All Series	1,915	432
WMT	Open Interest Weighted NBBO Size For All Series Priced \$.00	847	236
WMT	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,590	1,424
WMT	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,192	1,157
WMT	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,529	984
WMT	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,628	911
WMT	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,903	2,999
WMT	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,959	1,390
WMT	Open Interest Weighted NBBO Size For All Series	2,519	1,400
	•		
XOM	Open Interest Weighted NBBO Size For All Series Priced \$.00	352	335
XOM	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,138	1,524
XOM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	887	1,185
XOM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	800	1,028
XOM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	818	1,067
XOM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	1,996	2,975
XOM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,373	1,706
XOM	Open Interest Weighted NBBO Size For All Series	1,120	1,482
	, , , , , , , , , , , , , , , , , , , ,	1	,
3nd Tranche Of 28	Open Interest Weighted NBBO Size For All Series Priced \$.00	1,151	921
3nd Tranche Of 28	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	2,182	1,592
3nd Tranche Of 28	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,031	1,492
3nd Tranche Of 28	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,532	1,004
3nd Tranche Of 28	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,519	987
3nd Tranche Of 28	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,008	2,628
3nd Tranche Of 28	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,231	1,873
3nd Tranche Of 28	Open Interest Weighted NBBO Size For All Series	2,116	1,547
ona manone on 20	TOPON INCOCOL VY GIGHTOU NUDDO OIZO I OI AII OCHOS	2,110	1,071

	November	February	May 2007 to	October 2007		August 2008
	2006 to	2007 to April	September	to January	February 2008	to November
Under	January 2007	2007	2007	2008	to July 2008	2008
Industry ADV	9.053.935	9.959.864	11,446,644	14.091.255	13.826.618	14.902.882
SubTotal 13 Pilot	-,,,,,,,,	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	11,001,000	10,020,010	,,
Securities	1,181,719	1,549,627	1,895,972	2,269,721	1,890,669	2,116,903
SubTotal 22 Pilot	.,,	.,,	1,000,012		1,000,000	_,,
Securities	1,646,372	1,871,086	2,318,857	3.230.892	3.248.859	3,674,634
SubTotal 28 Pilot	.,,	.,,	_,,	-,,	0,210,000	-,,
Securities	1,012,391	899,714	1,143,419	1,538,125	1,541,773	1,745,053
SubTotal All Pilot	.,,	222,	1,110,110	1,000,100	1,011,110	1,1 10,000
Securities	3,840,481	4,320,427	5,358,248	7,038,739	6,681,301	7,536,590
SubTotal ETF Pilot	-,,	.,,	-,,	.,,	2,001,001	1,000,000
Securities	1,175,118	1,707,686	2,454,546	3,332,438	3,384,486	4,154,843
SubTotal Pilot	.,,	1,101,000	_,,	0,000,000	0,001,100	1,101,010
Securities Ex ETFs	2,665,364	2,612,741	2,903,702	3,706,301	3,296,815	3,381,746
Industry ADV Ex	_,,,,,,,,	_,,,,,,,,,,	_,,,,,,,,	-,,	-,,	-,,
Pilot Securities	5,213,454	5,639,437	6,088,396	7,052,516	7,145,317	7,366,292
0000	0,2.0,104	0,000,707	0,000,000	.,002,010	.,,511	.,000,202
Under						
A	3,315	4,401	3,377	2,479	3,250	2,690
AMD	53,402	85,003	60,847	54,725	25,318	20,513
CAT	30,735	27,116	26,028	28,402	25,228	34,252
FLEX	2,913	2,550	2,643	5,379	4,344	2,914
GE	71,268	69,398	100,604	94,324	119,702	187,597
INTC	97,853	96,660	79,977	109,802	76,176	88,348
IWM	286,447	484,173	720,815	730,535	595,263	599,499
JAVA	15,413	16,531	22,237	11,599	12,412	12,513
MSFT	101,228	89,051	67,676	150,404	148,637	152,182
QQQQ	429,632	584,290	735,984	1,017,817	814,634	961,475
SMH	35,443	44,703	39,332	27,431	32,302	29,350
TXN	32,567	29,737	21,739	25,463	25,003	16,297
WFMI	21,500	16,014	14,714	11,361	8,400	9,274
Pennies SubTotal	1,181,719	1,549,627	1,895,972	2,269,721	1,890,669	2,116,903
Pennies Ex ETFs						
SubTotal	430,196	436,462	399,841	493,938	448,470	526,579
						ii
Under						
AAPL	218,883	153,529	294,967	384,707	276,400	278,996
AMGN	30,053	121,207	49,236	30,716	26,594	28,970
AMZN	35,293	51,490	65,998	59,772	47,547	50,951
BMY	36,873	38,821	72,160	40,045	11,932	12,159
COP	61,989 44,991	46,950 41,525	76,391	333,235 31.683	261,633	280,515
CSCO	73,126	66,956	47,036 63,615	89,658	27,751 87,873	30,845 91,159
DIA	73,126 58,661	69,711				
DNDN	2,371	93,910	81,357 91,014	122,204 32,097	124,690 17,774	178,227 27,446
FCX	39,981	58,232	55,615	72,581	45,852	59,372
GM	91,769	78,843	94.768	80.377	85.519	92,375
MO	142,035	116,015	89,397	90,639	19,311	18,199
MOT	36,598	59,069	34,940	33,599	23,844	17,867
NYX	53,965	70,476	47,317	20,930	14,832	13,738
OIH	64,560	70,471	64,919	48,971	40,414	53,769
QCOM	74,364	96,028	71,526	58,578	63,957	62,811
RIMM	56,838	44,557	70,222	158,422	110,498	121,328
SPY	241,225	362,321	594,880	936,477	1,049,292	1,571,594
T	77,507	35,347	30,845	75,111	36,759	31,567
XLE	82,672	59,739	72,839	86,021	158,444	135,862
XLF	28,145	65,821	165,692	324,961	515,208	453,481
YHOO	94,469	70,118	84,123	120,107	202,733	63,403
Pennies SubTotal	1,646,372	1,871,086	2,318,857	3,230,892	3,248,859	3,674,634
Pennies Ex ETFs						
SubTotal	1,235,668	1,313,494	1,404,089	1,761,229	1,401,225	1,335,470
					·	

				J	
	Phase I vs Pre	Phase II Vs	Phase III vs	Phase IV vs	Phase V vs
Under	Pilot	PrePilot	PrePilot	PrePilot	PrePilot
Industry ADV	905,930	2,392,709	5,037,320	4,772,683	5,848,947
SubTotal 13 Pilot	303,330	2,002,100	3,037,320	4,772,000	3,040,341
Securities	367,909	714,254	1,088,003	708,950	935,184
SubTotal 22 Pilot		,	1,000,000	,	
Securities	224,715	672,485	1,584,520	1,602,487	2.028.263
SubTotal 28 Pilot		0.12,.00	1,001,020	.,,	_,,,
Securities	(112,677)	131,028	525,734	529,382	732,662
SubTotal All Pilot	(112,011)	101,020	0_0,101	520,552	,
Securities	479,946	1,517,767	3,198,257	2,840,820	3,696,109
SubTotal ETF Pilot					
Securities	532,569	1,279,428	2,157,320	2,209,368	2,979,726
SubTotal Pilot					
Securities Ex ETFs	(52,623)	238,339	1,040,937	631,451	716,383
Industry ADV Ex	1				
Pilot Securities	425,984	874,943	1,839,063	1,931,863	2,152,839
Under					
A	1,087	63	(836)	(65)	(625
AMD	31,601	7,444	1,323	(28,084)	(32,889
CAT	(3,620)	(4,708)	(2,333)	(5,507)	3,517
FLEX	(363)	(270)	2,465	1,431	0
GE	(1,870)	29,336	23,056	48,433	116,328
INTC IWM	(1,193)	(17,877)	11,949	(21,677)	(9,505
	197,726	434,368	444,088	308,816	313,052
JAVA	1,118	6,824	(3,814)	(3,001)	(2,900
MSFT QQQQ	(12,177) 154.658	(33,552) 306.352	49,176 588.185	47,409 385.002	50,954 531,843
SMH	9,259	3,889	(8,013)	(3,142)	(6,094
TXN	(2,830)	(10,828)	(7,104)	(7,564)	(16,270
WFMI	(5,487)	(6,787)	(10,139)	(13,101)	(12,226
Pennies SubTotal	367,909	714,254	1,088,003	708,950	935,184
Pennies Ex ETFs	001,000	,201	1,000,000	700,000	000,101
SubTotal	6,266	(30,355)	63,742	18,274	96,383
	, ,,,,,,,,,	(00,000)		,	
Under					
AAPL	(65,354)	76,084	165,824	57,517	60,113
AMGN	91,154	19,183	663	(3,459)	(1,084
AMZN	16,197	30,705	24,479	12,254	15,658
BMY	1,948	35,287	3,172	(24,941)	(24,714
С	(15,039)	14,402	271,246	199,645	218,527
COP	(3,466)	2,045	(13,307)	(17,239)	(14,146
CSCO	(6,171)	(9,511)	16,532	14,746	18,032
DIA	11,051	22,696	63,543	66,029	119,566
DNDN	91,538	88,643	29,725	15,403	25,074
FCX	18,250	15,633	32,599	5,871	19,390
GM	(12,926)	2,999	(11,392)	(6,250)	606
MO MOT	(26,020)	(52,638)	(51,396)	(122,725)	(123,837
NYX	22,471	(1,658)	(2,999)	(12,754)	(18,731
OIH	16,510 5,862	(6,648) 359	(33,035) (15,589)	(39,133) (24,146)	(40,227 (10,790
QCOM	21,664	(2,838)	(15,786)	(10,408)	(11,554
RIMM	(12,281)	13,384	101,584	53,660	64,491
SPY	121,096	353,655	695,252	808,067	1,330,369
T	(42,160)	(46,662)	(2,396)	(40,748)	(45,940
XLE	(22,933)	(9,833)	3,349	75,772	53,190
XLF	37,676	137,547	296,816	487,063	425,336
YHOO	(24,351)	(10,347)	25,638	108,264	(31,066
Pennies SubTotal	224,715	672,485	1,584,520	1,602,487	2,028,263
Pennies Ex ETFs		,	,,	, ,	, , _ 00

Under	Phase I vs Pre Pilot % Change	Phase II Vs Pre Pilot % Change	Phase III vs Pre Pilot % Change	Phase IV vs Pre Pilot % Change	Phase V vs Pre Pilot % Change
ndustry ADV	10%	26%	56%	53%	65
SubTotal 13 Pilot					
Securities	31%	60%	92%	60%	79
SubTotal 22 Pilot					
Securities	14%	41%	96%	97%	123
SubTotal 28 Pilot					
Securities	-11%	13%	52%	52%	72
SubTotal All Pilot					
Securities	12%	40%	83%	74%	96
SubTotal ETF Pilot					
Securities	45%	109%	184%	188%	254
SubTotal Pilot					
Securities Ex ETFs	-2%	9%	39%	24%	27
ndustry ADV Ex					
Pilot Securities	8%	17%	35%	37%	41
Under					
A	33%	2%	-25%	-2%	-19
AMD	59%	14%	2%	-53%	-62
CAT	-12%	-15%	-8%	-18%	11
FLEX	-12%	-9%	85%	49%	C
GE	-3%	41%	32%	68%	163
INTC	-1%	-18%	12%	-22%	-10
IWM	69%	152%	155%	108%	109
JAVA	7%	44%	-25%	-19%	-19
MSFT	-12%	-33%	49%	47%	50
QQQQ	36%	71%	137%	90%	124
SMH	26%	11%	-23%	-9%	-17
TXN	-9%	-33%	-22%	-23%	-50
WFMI	-26%	-32%	-47%	-61%	-57
Pennies SubTotal	31%	60%	92%	60%	79
Pennies Ex ETFs					
SubTotal	1%	-7%	15%	4%	22
Under					
AAPL	-30%	35%	76%	26%	27
AMGN	303%	64%	2%	-12%	-4
AMZN	46%	87%	69%	35%	44
BMY	5%	96%	9%	-68%	-67
С	-24%	23%	438%	322%	353
COP	-8%	5%	-30%	-38%	-31
CSCO	-8%	-13%	23%	20%	25
DIA	19%	39%	108%	113%	204
DNDN	3860%	3738%	1253%	650%	1057
FCX	46%	39%	82%	15%	48
GM	-14%	3%	-12%	-7%	1
MO	-18%	-37%	-36%	-86%	-87
MOT	61%	-5%	-8%	-35%	-51
NYX	31%	-12%	-61%	-73%	-75
OIH	9%	1%	-24%	-37%	-17
QCOM	29%	-4%	-21%	-14%	-16
RIMM	-22%	24%	179%	94%	113
SPY	50%	147%	288%	335%	552
Т	-54%	-60%	-3%	-53%	-59
XLE	-28%	-12%	4%	92%	64
XLF	134%	489%	1055%	1731%	1511
YHOO	-26%	-11%	27%	115%	-33
Pennies SubTotal	14%	41%	96%	97%	123
Pennies Ex ETFs		.,,,			
SubTotal	6%	14%	43%	13%	8

Under	November 2006 to January 2007	February 2007 to April 2007	May 2007 to September 2007	October 2007 to January 2008	February 2008 to July 2008	August 2008 to November 2008
Under						
AA	18,436	26,450	62,929	32,295	40,112	30,193
AIG	22,242	17,984	26,576	61,896	78,189	123,735
BAC	44,500	34,655	51,454	91,349	132,044	205,680
BSC	14,162	14,942	34,199	42,056	53,880	-
CFC	11,246	31,609	60,085	102,673	23,669	-
DELL	66,090	52,237	33,578	45,933	36,958	47,090
EBAY	61,197	37,722	29,860	36,869	23,671	21,843
EEM	12,891	36,928	43,646	86,992	94,653	225,356
EMC	24,867	20,741	46,433	76,493	48,482	48,170
F	49,121	30,737	34,921	31,395	42,417	31,279
GS	40,554	51,671	62,094	63,498	77,323	117,288
HAL	41,071	59,342	29,730	25,812	23,458	27,512
HD	41,483	25,289	66,727	34,174	26,103	40,089
JPM	70,082	25,585	38,852	59,952	86,027	122,659
LEH	8,982	22,737	42,521	54,664	148,595	91,602
MER	16,592	27,553	35,270	114,187	120,036	100,070
MNX	32,612	31,444	29,159	35,921	33,137	33,302
NEM	30,402	31,460	32,803	33,607	22,844	21,795
PFE	77,074	39,598	38,356	44,576	39,766	54,277
RIO	16,528	29,950	46,419	74,487	70,276	81,924
SBUX	17,460	24,837	32,404	35,001	15,879	13,968
SNDK	55,674	42,720	36,726	40,790	26,834	26,219
TGT	9,359	11,538	39,986	57,599	58,524	57,794
VLO	55,011	45,977	45,134	40,048	38,887	31,364
VZ	64,949	15,607	22,109	40,069	15,782	14,758
WM	7,464	23,271	22,281	84,213	72,394	43,267
WMT	45,483	43,772	51,489	47,123	47,424	67,037
XOM	56,856	43,357	47,675	44,453	44,409	66,781
Pennies SubTotal	1,012,391	899,714	1,143,419	1,538,125	1,541,773	1,745,053
Pennies Ex ETFs SubTotal	999,500	862,785	1,099,773	1,451,134	1,447,121	1,519,697

EXHIBIT C-1 TOTAL INDUSTRY VOLUME

	Phase I vs Pre	Phase II Vs	Phase III vs	Phase IV vs	Phase V vs
Under	Pilot	PrePilot	PrePilot	PrePilot	PrePilot
Under					
AA	8,014	44,493	13,858	21,676	11,757
AIG	(4.257)	4,334	39,654	55,948	101,494
BAC	(9,845)	6,954	46,849	87,544	161,180
BSC	779	20,037	27,894	39,718	(14,162)
CFC	20,362	48,839	91,427	12,423	(11,246)
DELL	(13,853)	(32,512)	(20,157)	(29,132)	(19,000)
EBAY	(23,475)	(31,337)	(24,328)	(37,526)	(39,354)
EEM	24,037	30,755	74,100	81,761	212,464
EMC	(4,126)	21,565	51,626	23,614	23,303
F	(18,385)	(14,201)	(17,727)	(6,704)	(17,842)
GS	11,117	21,541	22,944	36,769	76,735
HAL	18,271	(11,340)	(15,259)	(17,613)	(13,559)
HD	(16,194)	25,244	(7,309)	(15,380)	(1,394)
JPM	(44,497)	(31,230)	(10,130)	15,944	52,577
LEH	13,755	33,538	45,681	139,612	82,619
MER	10,961	18,678	97,595	103,444	83,478
MNX	(1,168)	(3,454)	3,308	525	690
NEM	1,058	2,401	3,205	(7,558)	(8,607)
PFE	(37,476)	(38,718)	(32,498)	(37,308)	(22,797)
RIO	13,421	29,891	57,959	53,748	65,395
SBUX	7,377	14,945	17,542	(1,581)	(3,492)
SNDK	(12,954)	(18,948)	(14,884)	(28,840)	(29,456)
TGT	2,179	30,627	48,240	49,164	48,434
VLO	(9,033)	(9,876)	(14,962)	(16,124)	(23,646)
VZ	(49,342)	(42,840)	(24,880)	(49,167)	(50,192)
WM	15,807	14,818	76,749	64,930	35,803
WMT	(1,711)	6,006	1,640	1,941	21,554
XOM	(13,500)	(9,181)	(12,403)	(12,447)	9,925
Pennies SubTotal	(112,677)	131,028	525,734	529,382	732,662
Pennies Ex ETFs					-
SubTotal	(136,714)	100,273	451,634	447,621	520,197

	Phase I vs Pre	Phase II Vs	Phase III vs	Phase IV vs	Phase V vs
	Pilot %	Pre Pilot %	Pre Pilot %	Pre Pilot %	Pre Pilot %
Under	Change	Change	Change	Change	Change
Under					
AA	43%	241%	75%	118%	64%
AIG	-19%	19%	178%	252%	456%
BAC	-22%	16%	105%	197%	3629
BSC	6%	141%	197%	280%	-100%
CFC	181%	434%	813%	110%	-100%
DELL	-21%	-49%	-30%	-44%	-29%
EBAY	-38%	-51%	-40%	-61%	-64%
EEM	186%	239%	575%	634%	16489
EMC	-17%	87%	208%	95%	94%
F	-37%	-29%	-36%	-14%	-36%
GS	27%	53%	57%	91%	189%
HAL	44%	-28%	-37%	-43%	-33%
HD	-39%	61%	-18%	-37%	-3%
JPM	-63%	-45%	-14%	23%	75%
LEH	153%	373%	509%	1554%	920%
MER	66%	113%	588%	623%	503%
MNX	-4%	-11%	10%	2%	2%
NEM	3%	8%	11%	-25%	-28%
PFE	-49%	-50%	-42%	-48%	-30%
RIO	81%	181%	351%	325%	396%
SBUX	42%	86%	100%	-9%	-20%
SNDK	-23%	-34%	-27%	-52%	-53%
TGT	23%	327%	515%	525%	517%
VLO	-16%	-18%	-27%	-29%	-43%
VZ	-76%	-66%	-38%	-76%	-77%
WM	212%	199%	1028%	870%	480%
WMT	-4%	13%	4%	4%	47%
XOM	-24%	-16%	-22%	-22%	179
Pennies SubTotal	-11%	13%	52%	52%	72%
Pennies Ex ETFs SubTotal	-14%	10%	45%	45%	52%

Under	November 2006 to January 2007	February 2007 to April 2007	May 2007 to September 2007	October 2007 to January 2008	February 2008 to July 2008	August 2008 to November 2008
Customer Industry ADV	6,882,889	7,941,498	9,109,588	10,608,761	11,162,709	11,894,039
SubTotal 13 Pilot Securities	996,717	1,234,090	1,436,720	1,706,844	1,537,285	1,693,208
SubTotal 22 Pilot Securities	1,195,388	1,457,462	1,865,294	2,362,479	2,608,261	2,867,944
SubTotal 28 Pilot Securities SubTotal All Pilot	670,215	697,672	906,523	1,127,165	1,196,452	1,385,340
Securities SubTotal ETF Pilot	2,862,320	3,389,224	4,208,537	5,196,488	5,341,998	5,946,492
Securities SubTotal Pilot	958,735	1,355,160	1,833,666	2,452,405	2,680,232	3,163,504
Securities Ex ETFs Industry ADV Ex	1,903,585	2,034,064	2,374,871	2,744,082	2,661,766	2,782,988
Pilot Securities	4,020,570	4,552,274	4,901,050	5,412,273	5,820,711	5,947,548
Under						
A	2,748	3,282	2,340	1,412	2,416	2,267
AMD	45,238 24,602	48,084 23,484	45,342 22,174	44,079 20,311	21,974 20,099	18,110 26,504
FLEX	24,602	1,950	1,917	3,615	3,231	26,504
GE	41,554	50,394	57,129	58,922	101,670	166,554
INTC	86,849	82,025	67,080	92,197	59,575	76,203
IWM	216,305	335,686	514,119	528,170	471,283	439,301
JAVA	15,787	16,139	21,998	10,310	8,017	8,614
MSFT QQQQ	89,864	70,212	51,108	120,075	122,498	122,731
SMH	414,625 23,960	530,571 36,103	593,738 31,906	782,597 21,166	676,911 24,372	788,122 23,109
TXN	21,930	23.104	16,553	17,251	19.231	12,208
WFMI	10,821	13,055	11,315	6,739	6,006	7,202
Pennies SubTotal	996,717	1,234,090	1,436,720	1,706,844	1,537,285	1,693,208
Pennies Ex ETFs						
SubTotal	341,827	331,730	296,957	374,910	364,718	442,675
Under						
AAPL	223,940	158,315	303,240	340,481	241,370	228,178
AMGN	23,673	59,136	31,618	21,807	22,918	24,841
AMZN	26,280	45,628	59,556	49,004	36,882	40,350
BMY	21,002	29,011	58,980	26,513	9,307	9,320
C	44,587	38,359	56,149	206,524	199,008	256,735
COP	34,704 72.101	17,839 64,585	27,739 61.484	22,879 79.069	19,591 74,817	21,168 75.726
DIA	48,287	57,597	63,790	87,153	89,169	113,519
DNDN	2,749	107,625	100,768	41,924	24,055	38,229
FCX	18,782	40,431	45,136	42,047	33,667	47,690
GM	56,541	53,852	82,811	61,539	70,128	80,311
MO	65,644	64,077	39,058	23,667	11,202	11,946
MOT	33,808	50,290	31,940	25,166	17,598	14,213
NYX	41,616	56,371	32,311	17,198	12,748	11,216
QCOM	54,642 52,679	56,402 82,393	58,779 55,890	42,034 41,979	32,309 55,424	45,102 54,330
RIMM	53,247	42,157	67,619	135,660	98,994	100,682
SPY	158,458	266,698	404,945	609,353	728,885	1,108,717
T	13,477	12,229	20,197	25,953	22,724	23,494
XLE	67,661	41,404	52,793	65,981	137,134	97,266
XLF	19,224	51,969	134,128	291,897	468,910	412,578
YHOO Pennies SubTotal	62,288 1,195,388	61,093 1,457,462	76,360 1,865,294	104,651 2,362,479	201,420 2,608,261	52,331 2,867,944
Pennies SubTotal	1,195,388	1,457,462	1,805,294	2,362,479	2,608,261	2,807,944
SubTotal	901,758	1,039,794	1,209,638	1,308,095	1,184,163	1,135,865

EXHIBIT C-2 CUSTOMER VOLUME

EVUII	BIT C-2 CU	STOMER	VOLUME		
	Phase I vs Pre	Phase II Vs	Phase III vs	Phase IV vs	Phase V vs
Under	Pilot	PrePilot	PrePilot	PrePilot	PrePilot
Customer Industry					
ADV	1,058,609	2,226,699	3,725,872	4,279,820	5,011,150
SubTotal 13 Pilot	, , , , , ,	, , , , ,	., .,	, , , ,	
Securities	237,373	440,004	710,127	540,568	696,491
SubTotal 22 Pilot					
Securities	262,074	669,906	1,167,091	1,412,873	1,672,556
SubTotal 28 Pilot			450.050	500.007	745 400
Securities SubTotal All Pilot	27,457	236,308	456,950	526,237	715,12
Securities	526,904	1,346,218	2,334,168	2,479,678	3,084,172
SubTotal ETF Pilot	320,304	1,040,210	2,004,100	2,473,070	3,004,172
Securities	396,425	874,932	1,493,671	1,721,497	2,204,769
SubTotal Pilot		,	, , .	, ,	, , , ,
Securities Ex ETFs	130,479	471,286	840,497	758,182	879,403
Industry ADV Ex					
Pilot Securities	531,705	880,481	1,391,704	1,800,141	1,926,978
	1		1	1	
Under A	535	(408)	(1,335)	(332)	(480
AMD	2,845	104	(1,335)	(23,264)	(27,128
CAT	(1,118)	(2,428)	(4,291)	(4,502)	1,902
FLEX	(484)	(517)	1,181	797	(153
GE	8,839	15,575	17,368	60,116	125,000
INTC	(4,824)	(19,769)	5,348	(27,274)	(10,646
IWM	119,381	297,814	311,866	254,978	222,996
JAVA	352	6,211	(5,477)	(7,770)	(7,173
MSFT	(19,652)	(38,755)	30,211	32,635	32,867
QQQQ SMH	115,946 12,144	179,113 7,946	367,972 (2,794)	262,285 413	373,497 (850
TXN	1,174	(5,377)	(4,679)	(2,699)	(9,722
WFMI	2,234	494	(4,082)	(4,815)	(3,619
Pennies SubTotal	237,373	440,004	710,127	540,568	696,49
Pennies Ex ETFs					
SubTotal	(10,098)	(44,870)	33,083	22,891	100,848
Under					
AAPL AMGN	(65,625) 35,463	79,300 7,945	116,541 (1,867)	17,429 (755)	4,237 1,168
AMZN	19,348	33,277	22,725	10,602	14,07
BMY	8,009	37,978	5,511	(11,695)	(11,682
C	(6,228)	11,563	161,937	154,421	212,149
COP	(16,865)	(6,966)	(11,826)	(15,113)	(13,536
CSCO	(7,516)	(10,617)	6,968	2,716	3,620
DIA	9,310	15,503	38,866	40,882	65,232
DNDN	104,876	98,020	39,175	21,307	35,48
FCX	21,649	26,354	23,265	14,885	28,908
MO MO	(2,688)	26,270	4,998	13,587	23,77
MOT	(1,567) 16,482	(26,586) (1,867)	(41,977) (8,642)	(54,443) (16,210)	(53,698
NYX	14,755	(9,304)	(24,417)	(28,868)	(30,400
OIH	1,760	4,137	(12,608)	(22,333)	(9,540
QCOM	29,715	3,212	(10,700)	2,746	1,652
RIMM	(11,090)	14,372	82,413	45,747	47,43
SPY	108,239	246,487	450,894	570,427	950,258
T	(1,247)	6,720	12,476	9,247	10,017
XLE	(26,257)	(14,868)	(1,679)	69,473	29,60
XLF	32,746	114,904	272,673	449,686	393,354
YHOO	(1,195)	14,072	42,363	139,132	(9,957
Pennies SubTotal Pennies Ex ETFs	262,074	669,906	1,167,091	1,412,873	1,672,556
SubTotal	138,035	307,879	406,337	282,405	234,100

	Phase I vs Pre Pilot %	Phase II Vs Pre Pilot %	Phase III vs Pre Pilot %	Phase IV vs Pre Pilot %	Phase V vs Pre Pilot %
Under	Change	Change	Change	Change	Change
Customer Industry ADV	15%	32%	54%	62%	73%
SubTotal 13 Pilot	1070	0270	0.170	0270	
Securities	24%	44%	71%	54%	70%
SubTotal 22 Pilot					
Securities	22%	56%	98%	118%	140%
SubTotal 28 Pilot					
ecurities	4%	35%	68%	79%	107%
SubTotal All Pilot					
ecurities	18%	47%	82%	87%	108%
SubTotal ETF Pilot					
Securities	41%	91%	156%	180%	230%
SubTotal Pilot					
Securities Ex ETFs	7%	25%	44%	40%	46%
ndustry ADV Ex					
Pilot Securities	13%	22%	35%	45%	48%
Under					
A	19%	-15%	-49%	-12%	-17%
AMD	6%	0%	-3%	-51%	-60%
CAT	-5%	-10%	-17%	-18%	8%
FLEX	-20%	-21%	49%	33%	-6%
GE INTC	21%	37%	42%	145%	301%
IWM	-6%	-23%	6%	-31%	-12%
JAVA	55% 2%	138% 39%	144% -35%	118% -49%	103% -45%
MSFT	-22%	-43%	34%	36%	37%
QQQQ	28%	43%	89%	63%	90%
SMH	51%	33%	-12%	2%	-4%
TXN	5%	-25%	-21%	-12%	-44%
WFMI	21%	5%	-38%	-44%	-33%
Pennies SubTotal	24%	44%	71%	54%	70%
Pennies Ex ETFs	2170	-11/0	,,	0.170	
SubTotal	-3%	-13%	10%	7%	30%
	1				
Under		950/	500/		
AAPL AMGN	-29% 150%	35% 34%	52% -8%	8% -3%	2% 5%
AMZN	74%	127%	-8% 86%	-3% 40%	54%
BMY	74% 38%	181%	26%	-56%	-56%
C	-14%	26%	363%	-56% 346%	476%
COP	-49%	-20%	-34%	-44%	-39%
CSCO	-10%	-15%	10%	4%	-39%
DIA	19%	32%	80%	85%	135%
DNDN	3816%	3566%	1425%	775%	1291%
FCX	115%	140%	124%	79%	154%
GM	-5%	46%	9%	24%	42%
MO	-2%	-40%	-64%	-83%	-82%
MOT	49%	-6%	-26%	-48%	-58%
NYX	35%	-22%	-59%	-69%	-73%
OIH	3%	8%	-23%	-41%	-17%
QCOM	56%	6%	-20%	5%	3%
RIMM	-21%	27%	155%	86%	89%
SPY	68%	156%	285%	360%	600%
	-9%	50%	93%	69%	74%
Т		-22%	-2%	103%	44%
XLE	-39%	-ZZ /0			
XLE XLF	170%	598%	1418%	2339%	
XLE XLF YHOO	170% -2%		1418% 68%	2339% 223%	2046% -16%
XLE XLF	170%	598%			

EXHIBIT C-2 CUSTOMER VOLUME

Under						
AA	12,512	20,434	23,248	23,641	33,620	23,341
AIG	18,076	11,457	13,843	12,706	50,586	113,899
BAC	23,352	25,758	29,388	26,782	99,282	157,663
BSC	5,378	8,249	11,600	12,153	46,173	
CFC	10,261	16,045	25,850	28,269	23,101	-
DELL	38,640	28,303	32,297	32,718	28,292	36,914
EBAY	41,647	40,409	39,692	29,883	19,247	17,084
EEM	10,216	18,125	29,339	35,131	83,567	180,891
EMC	22,341	18,643	19,576	18,745	40,457	39,843
F	50,460	54,064	40,186	34,816	37,789	31,648
GS	30,888	36,504	45,000	44,383	67,394	97,366
HAL	33,952	32,083	46,959	45,690	17,719	19,835
HD	32,619	23,194	18,858	14,874	17,384	24,983
JPM	21,877	24,827	21,155	19,432	63,261	92,392
LEH	6,405	9,167	15,257	16,910	119,836	86,573
MER	11,922	13,149	17,052	17,930	91,228	75,020
MNX	17,335	17,610	20,498	18,539	12,817	16,077
NEM	20,670	22,008	25,501	25,111	20,229	18,021
PFE	66,493	57,931	34,456	31,661	31,422	39,961
RIO	14,130	17,983	23,545	23,845	53,554	56,800
SBUX	14,004	12,258	16,054	16,256	11,831	11,822
SNDK	38,670	36,073	37,986	30,515	21,338	22,815
TGT	5,402	5,003	5,807	6,089	34,682	41,911
VLO	38,380	38,116	40,366	43,388	32,021	24,872
VZ	10,071	9,271	8,599	6,889	9,881	10,833
WM	5,777	8,719	14,030	19,016	68,645	46,849
WMT	28,741	24,455	25,782	34,606	30,193	50,470
XOM	39,998	35,493	33,283	27,694	30,900	47,458
Pennies SubTotal	670,215	697,672	906,523	1,127,165	1,196,452	1,385,340
Pennies Ex ETFs						•
SubTotal	659,999	662,541	868,276	1,061,076	1,112,885	1,204,449

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Under					
AA	7,922	2,814	393	21,107	10,829
AIG	(6,619)	2,386	(1,137)	32,510	95,823
BAC	2,406	3,630	(2,606)	75,930	134,312
BSC	2,872	3,350	554	40,795	(5,378)
CFC	5,785	9,805	2,418	12,840	(10,261)
DELL	(10,337)	3,994	421	(10,348)	(1,726)
EBAY	(1,238)	(717)	(9,809)	(22,399)	(24,563)
EEM	7,909	11,214	5,792	73,351	170,675
EMC	(3,699)	933	(831)	18,116	17,501
F	3,604	(13,878)	(5,369)	(12,670)	(18,812)
GS	5,616	8,497	(618)	36,506	66,478
HAL	(1,869)	14,876	(1,268)	(16,233)	(14,117)
HD	(9,425)	(4,336)	(3,985)	(15,234)	(7,636)
JPM	2,949	(3,672)	(1,723)	41,383	70,515
LEH	2,762	6,091	1,652	113,432	80,169
MER	1,227	3,903	877	79,307	63,099
MNX	275	2,888	(1,960)	(4,517)	(1,258)
NEM	1,338	3,493	(391)	(442)	(2,649)
PFE	(8,562)	(23,475)	(2,794)	(35,071)	(26,533)
RIO	3,853	5,562	300	39,424	42,670
SBUX	(1,745)	3,796	201	(2,172)	(2,182)
SNDK	(2,597)	1,913	(7,471)	(17,331)	(15,855)
TGT	(399)	805	282	29,279	36,509
VLO	(265)	2,250	3,022	(6,359)	(13,509)
VZ	(800)	(672)	(1,710)	(190)	762
WM	2,943	5,311	4,986	62,868	41,072
WMT	(4,286)	1,327	8,824	1,452	21,729
XOM	(4,504)	(2,211)	(5,589)	(9,097)	7,460
Pennies SubTotal	27,457	236,308	456,950	526,237	715,125
Pennies Ex ETFs					
SubTotal	2,542	208,277	401,077	452,886	544,450

Under					
AA	63%	14%	2%	169%	87%
AIG	-37%	21%	-8%	180%	530%
BAC	10%	14%	-9%	325%	575%
BSC	53%	41%	5%	759%	-100%
CFC	56%	61%	9%	125%	-100%
DELL	-27%	14%	1%	-27%	-4%
EBAY	-3%	-2%	-25%	-54%	-59%
EEM	77%	62%	20%	718%	1671%
EMC	-17%	5%	-4%	81%	78%
F	7%	-26%	-13%	-25%	-37%
GS	18%	23%	-1%	118%	215%
HAL	-6%	46%	-3%	-48%	-42%
HD	-29%	-19%	-21%	-47%	-23%
JPM	13%	-15%	-8%	189%	322%
LEH	43%	66%	11%	1771%	1252%
MER	10%	30%	5%	665%	529%
MNX	2%	16%	-10%	-26%	-7%
NEM	6%	16%	-2%	-2%	-13%
PFE	-13%	-41%	-8%	-53%	-40%
RIO	27%	31%	1%	279%	302%
SBUX	-12%	31%	1%	-16%	-16%
SNDK	-7%	5%	-20%	-45%	-41%
TGT	-7%	16%	5%	542%	676%
VLO	-1%	6%	7%	-17%	-35%
VZ	-8%	-7%	-20%	-2%	8%
WM	51%	61%	36%	1088%	711%
WMT	-15%	5%	34%	5%	76%
XOM	-11%	-6%	-17%	-23%	19%
Pennies SubTotal	4%	35%	68%	79%	107%
Pennies Ex ETFs					
SubTotal	0%	32%	61%	69%	82%

	November	February	May 2007 to	October 2007		August 2008
	2006 to January 2007	2007 to April 2007	September 2007	to January 2008	February 2008 to July 2008	to November 2008
Under FIRM Industry ADV	3,116,871	3,161,803	3,723,087	4.702.467	3,762,612	3.495.487
SubTotal 13 Pilot	3,116,871	3,161,803	3,723,087	4,702,467	3,762,612	3,495,487
Securities	402,794	457,182	560,787	506,346	358,842	350,871
SubTotal 22 Pilot	102,701	407,102	000,101	000,010	000,012	000,011
Securities	562,057	600,151	685,146	913,475	828,372	659,782
SubTotal 28 Pilot						
Securities	410,747	342,755	403,488	607,098	524,749	521,714
SubTotal All Pilot						
Securities	1,375,598	1,400,089	1,649,421	2,026,919	1,711,963	1,532,366
SubTotal ETF Pilot		450.000			740.005	700 050
Securities SubTotal Pilot	360,588	458,062	697,922	804,877	718,625	702,959
Securities Ex ETFs	1,015,010	942,027	951,499	1,222,042	993,338	829,408
Industry ADV Ex	1,015,010	942,027	951,499	1,222,042	993,336	029,400
Pilot Securities	1,741,273	1,761,714	2,073,665	2,675,548	2,050,649	1,963,121
i not occurries	1,741,275	1,701,714	2,010,000	2,010,040	2,000,040	1,303,121
Under						
Α	837	1,087	888	595	714	402
AMD	17,414	49,378	27,115	16,298	4,062	3,834
CAT	9,735	6,641	4,884	5,903	7,502	8,718
FLEX	476	877	715	1,000	1,164	445
GE	23,173	22,543	42,162	36,628	35,612	46,374
INTC	35,110	30,835	25,240	26,895	20,417	18,185
IWM	114,093	172,357	215,412	169,580	113,124	87,559
JAVA	5,297	3,002	4,072	1,106	5,235	3,565
MSFT	38,331	29,710	24,022	42,080	42,972	52,156
QQQQ	113,005	113,381	193,140	186,933	108,953	114,352
SMH	17,529	15,927	12,693	8,207	10,593	9,226
TXN	16,552	8,686	7,319	8,018	6,770	3,884
WFMI Pennies SubTotal	11,241	2,759	3,124	3,103	1,725	2,171
Pennies SubTotal Pennies Ex ETFs	402,794	457,182	560,787	506,346	358,842	350,871
SubTotal	158,167	155,517	139,541	141,626	126,172	139,733
SubTotal	130,107	133,317	135,341	141,020	120,172	133,733
Under						
AAPL	42,552	29,753	40.742	55,804	32.958	35,586
AMGN	11,106	71,585	24,740	13,362	11,383	11,803
AMZN	13,280	13,940	11,500	9,508	8,501	8,317
BMY	16,267	18,091	35,815	21,444	5,144	3,933
С	23,001	13,314	29,575	130,569	89,503	65,863
COP	16,107	22,445	19,247	9,540	8,327	8,052
CSCO	20,085	20,157	16,984	20,269	24,970	24,195
DIA	6,490	4,297	7,966	14,494	19,419	15,359
DNDN	165	11,571	11,879	7,983	4,621	5,550
FCX	15,148	15,977	19,601	31,367	15,528	14,298
GM	55,299	35,039	39,667	29,563	24,962	18,422
MO	65,528	60,177	39,570	30,842	7,147	5,299
MOT	11,388	27,991	13,108	9,487	10,960	5,947
NYX	6,677	8,889	22,165	4,594	2,896	2,821
OIH	17,158	19,735	13,140	8,303	5,706	7,345
QCOM RIMM	35,982	39,304	34,488	21,868	17,973	15,166
SPY	5,591 45,988	6,728 72,025	6,296 129,595	20,794 216,344	9,800 193,262	11,200 208,270
T	45,988 49,240	15,824	129,595	42,270	193,262	9,932
XLE	39,727	27,237	28,401	34,160	54,784	31,638
XLF	18.823	41,276	96,588	144,825	176,527	126,664
YHOO	46,454	24,794	32,137	36,084	90,448	24,123
Pennies SubTotal	562,057	600,151	685,146	913,475	828,372	659,782
Pennies Ex ETFs	302,337	000,131	000,140	310,473	020,372	000,702
SubTotal	451,028	455,316	422,597	503,652	384,380	277,850

Under	Phase I vs Pre Pilot	Phase II Vs PrePilot	Phase III vs PrePilot	Phase IV vs PrePilot	Phase V vs PrePilot
FIRM Industry ADV	44,931	606,215	1,585,596	645,741	378,616
SubTotal 13 Pilot					
Securities	54,388	157,993	103,552	(43,952)	(51,923)
SubTotal 22 Pilot					
Securities SubTotal 28 Pilot	38,094	123,090	351,418	266,315	97,725
Sub lotal 28 Pilot Securities	(67,002)	(7.250)	196,351	114,002	110,966
SubTotal All Pilot	(67,992)	(7,259)	196,351	114,002	110,966
Securities	24,490	273,823	651,321	336,365	156,768
SubTotal ETF Pilot	24,430	210,020	001,021	330,303	100,700
Securities	97,473	337,334	444,288	358,037	342,370
SubTotal Pilot	0.,		,	220,221	0.12,0.10
Securities Ex ETFs	(72,983)	(63,511)	207,032	(21,672)	(185,602)
ndustry ADV Ex	, , , , , ,	(,-,	,		
ilot Securities	20,441	332,392	934,275	309,376	221,848
Under					
A	250	51	(241)	(123)	(435)
AMD	31,964	9,701	(1,116)	(13,352)	(13,580)
CAT	(3,095)	(4,851)	(3,832)	(2,234)	(1,017)
FLEX	400	239	524	688	(31)
GE	(630)	18,989	13,455	12,439	23,201
INTC	(4,275)	(9,870)	(8,215)	(14,693)	(16,925)
WM	58,264	101,318	55,487	(970)	(26,534)
JAVA MSFT	(2,295)	(1,225)	(4,191)	(62)	(1,732)
QQQQ	(8,621)	(14,309)	3,749	4,641	13,824
SMH	375 (1,601)	80,135 (4,835)	73,928 (9,322)	(4,052) (6,935)	1,347 (8,302)
TXN	(7,866)	(9,233)	(8,534)	(9,782)	(12,668)
WFMI	(8,482)	(8,117)	(8,137)	(9,516)	(9,070)
Pennies SubTotal	54,388	157,993	103,552	(43,952)	(51,923)
Pennies Ex ETFs	54,500	101,000	100,002	(40,002)	(01,020)
SubTotal	(2,650)	(18,626)	(16,540)	(31,994)	(18,434)
	(=,===)	(10,020)	(10,010)	(0.1,00.1)	(10,101)
Under					
AAPL	(12,799)	(1,809)	13,252	(9,593)	(6,965)
AMGN	60,479	13,634	2,256	277	697
AMZN	659	(1,780)	(3,772)	(4,779)	(4,963)
BMY	1,824	19,547	5,177	(11,123)	(12,335)
C	(9,687)	6,574	107,567	66,502	42,861
COP	6,338	3,140	(6,567)	(7,780)	(8,055)
CSCO	72	(3,100)	184	4,886	4,110
DIA	(2,193)	1,475	8,004	12,929	8,869
DNDN	11,407	11,715	7,818	4,456	5,385
FCX GM	830	4,454	16,220	381	(850)
MO MO	(20,260)	(15,632)	(25,736)	(30,337)	(36,877)
MOT	(5,351) 16,602	(25,958) 1,720	(34,686)	(58,381) (428)	(60,229)
MOT NYX			(1,901)		(5,442)
NIX HIC	2,211 2,577	15,488 (4,017)	(2,083) (8,854)	(3,781)	(3,856)
QCOM	3,323	(1,493)	(14,113)	(18,009)	(20,816)
RIMM	1,137	705	15,204	4,209	5,610
SPY	26,037	83,607	170,356	147,274	162,283
T	(33,416)	(37,299)	(6,970)	(35,688)	(39,308)
XLE	(12,490)	(11,327)	(5,568)	15,057	(8,089)
XLF	22,453	77,765	126,002	157,703	107,841
YHOO	(21,660)	(14,318)	(10,370)	43,994	(22,331)
		123,090	351,418	266,315	97,725
Pennies SubTotal	38,094	123,090			
ennies SubTotal ennies Ex ETFs	38,094	123,090	331,410		

Phase I vs Pre Pilot % Change	Phase II Vs Pre Pilot % Change	Phase III vs Pre Pilot % Change	Phase IV vs Pre Pilot % Change	Phase V vs Pre Pilot % Change
1%	19%	51%	21%	12
14%	39%	26%	-11%	-13
7%	22%	63%	47%	17
-17%	-2%	48%	28%	27
		47707	2401	
2%	20%	47%	24%	11
070/	0.40/	4000/	000/	0.5
2/%	94%	123%	99%	95
70/	C 0/	200/	20/	40
-1%	-6%	20%	-2%	-18
49/	100/	E 49/	100/	13
1%	19%	54%	18%	13
			1	
20%	£9/.	-20°/	-15%	-52
				-78
				-10
				-70
				100
				-48
				-23
				-33
				36
				1
				-47
				-77
				-81
14%	39%	26%	-11%	-13
-2%	-12%	-10%	-20%	-12
1	1			
				-16
				-37 -76
				186
				-50
				20
				137
				3268
5%			3%	-6
				-67
-8%	-40%	-53%	-89%	-92
146%	15%	-17%	-4%	-48
33%	232%	-31%	-57%	-58
15%	-23%	-52%	-67%	-57
9%	-4%	-39%	-50%	-58
20%	13%	272%	75%	100
57%	182%	370%	320%	353
-68%	-76%	-14%	-72%	-80
-31%	-29%	-14%	38%	-20
119%	413%	669%	838%	573
-47%	-31%	-22%	95%	-48
7%	22%	63%	47%	17
	Pilot % Change 14% 14% 14% 14% 27% 27% 27% 17% 28% 30% 184% 33% 34% 48% -22% 34% 545% 545% 545% 545% 33% 33%	Pilot % Change 1% 19% 19% 14% 39% 14% 39% 22% 20% 13% 23% 55% 133% 11% 120% 14% 39% 14% 39% 11% 120% 14% 39% 15% 33% 232% 57% 182% 59% 14% 39% 15% 39% 19% 10% 15% 39% 19% 10% 10% 10% 10% 10% 10% 10% 10% 10% 10	Pilot % Change 1% 19% 51% Change 1% 19% 51% 14% 39% 26% 7% 22% 63% -17% -2% 48% 20% 47% 27% 94% 123% -7% -6% 20% 1% 19% 54% 1% 19% 54% 27% 94% 123% -7% -6% 20% 1% 19% 54% 1% 19% 54% 30% 6% -29% 184% 56% -6% -32% 56% -6% -32% 56% 110% -34% 82% 58% 51% 89% 49% -12% 23% 51% 65% -53% -14% 39% 26% -2% 12% -10% -11% 19% 54% 10% 55% 10% -2% 10% -11% 56% 52% -11% 56% 52% -11% 65% -2% 12% -23% -11% 10% -2% 12% 12% -2% 12% 12% -2% 12% 12% -2% 12% 12% -2% 12% 12% -2% 12% 12% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 123% -2% 15% 13% -28% 14% -34% 23% 123% -55% 13% 22% -44% 23% 123% -55% 13% 22% -47% 29% 14% -31% 22% -57% 182% 370% -57% 182% 370% -57% 182% 370% -57% 182% 370% -57% 182% 370% -58% -76% 14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14% -31% -29% -14%	Pilot % Change

8,325 9,496 14,722 41,105 7,168 33,465 9,783 41,854 35,361 3,026 12,117 19,789 8,859 26,617 12,294 11,561 9,917 6,628 41,964 15,289 11,804 5,172 109,889 8,201 14,446 11,587 10,009 13,156 10,709 5,902 15,543 7,318 13,732 32,692 29,576 7,963 12,150 7,418 10,460 10,020 27,732 43,763 30,622 41,493 12,557 10,399 18,153 34,164 14,174 4,156 17,753 34,609 8,622 4,939

16,366 33,137 4,355

6.013

33,528

8,439

5,037 19,016

19,335

13,559

524,749

482,785

3,172

7,091 23,046

7,421

4,319 7,648

18,053

16,499

521,714

411,824

Under

BAC

BSC

CFC

DELL

EEM EMC

GS

JPM

LEH

MER

MNX

NEM

RIO

SBUX

SNDK

TGT

VLO

WM

WMT

XOM

SubTotal

Pennies SubTotal
Pennies Ex ETFs

5,392 8,181

11,748

9.584

4,260

34,325 26,273 4,932

14,783

21,173 11,034

12,631

15,021

22,448

2,452

1,766 18,298

11,596

32,165 7,397

4,538

21,592

3,104 21,337

43,085 2,192 21,122

18,316

410,747

405,815

7,359 7,202

9.452

10,185 7,549

28,076 23,017 7,152 8,586

21,607 12,010

13,361 11,411 23,899

4,211

2,101 15,523

13,095

26,473 8,132 6,228

21,684

2,683 18,169

42,759 2,721 21,111

14,561

342,755

331,194

8,283 10,126

9.953

11,175 11,296

28,400 17,073 10,987

8,682

17,447 13,087

28,492

13,377

7,357 8,506

5,959 16,155

17,757

9,713 11,798

20,960

3,865 15,122

42,525

4,222

15,615

20,602 403,488

389,361

16,859 12,877 11,674

17,584

7,584 4,453 9,520 7,650 7,143 18,359

16,841

607,098

576,764

EXHIBIT C-3 FIRM VOLUME

Under					
AA	1,967	924	42	9,330	1,777
AIG	(979)	2,925	(630)	32,924	25,285
BAC	(2,296)	501	(170)	23,612	30,106
BSC	600	990	(8,149)	10,204	(9,584)
CFC	3,289	3,747	821	4,598	(4,260)
DELL	(6,249)	324	(1,784)	(24,408)	(22,522)
EBAY	(3,256)	(5,943)	(4,779)	(19,645)	(21,101)
EEM	2,220	3,834	574	37,032	104,957
EMC	(6,196)	96	(481)	506	(336)
F	434	(4,160)	(5,860)	(8,017)	(15,271)
GS	975	1,078	(3,078)	(325)	4,509
HAL	729	15,131	1,084	(4,669)	(5,313)
HD	(3,610)	1,966	(1,227)	(5,001)	(1,289)
JPM	1,452	(16,542)	61	5,285	10,244
LEH	1,759	4,295	1,954	41,311	28,170
MER	334	3,859	4,440	39,727	32,397
MNX	(2,775)	631	1,999	(5,742)	(4,124)
NEM	1,499	(814)	(3,659)	(6,657)	(7,440)
PFE	(5,692)	(8,716)	(897)	(15,799)	(14,412)
RIO	735	1,581	3,165	25,740	27,212
SBUX	1,690	5,569	(123)	(183)	(1,366)
SNDK	93	(725)	(3,375)	(15,579)	(14,501)
TGT	(422)	1,182	588	30,424	19,942
VLO	(3,168)	(3,047)	(5,601)	(12,898)	(13,917)
VZ	(327)	(233)	(34,876)	(38,048)	(38,767)
WM	528	1,501	2,921	16,824	5,456
WMT	(11)	(5,496)	2,744	(1,787)	(3,069)
XOM	(3,755)	6,041	(3,761)	(4,757)	(1,817)
Pennies SubTotal	(67,992)	(7,259)	196,351	114,002	110,966
Pennies Ex ETFs					
SubTotal	(74,621)	(16,455)	170,948	76,970	6,009

36%	13%	1%	173%	33%
-12%	41%	-6%	402%	309%
-20%	5%	-2%	201%	256%
6%	10%	-73%	106%	-100%
77%	50%	7%	108%	-100%
-18%	1%	-6%	-71%	-66%
-12%	-26%	-28%	-75%	-80%
45%	54%	5%	751%	2128%
-42%	1%	-6%	3%	-2%
2%	-19%	-34%	-38%	-72%
9%	9%	-24%	-3%	41%
6%	113%	4%	-37%	-42%
-24%	17%	-9%	-33%	-9%
6%	-69%	1%	24%	46%
72%	102%	23%	1685%	1149%
19%	184%	75%	2249%	1834%
-15%	4%	12%	-31%	-23%
13%	-6%	-30%	-57%	-64%
-18%	-33%	-5%	-49%	-45%
10%	19%	33%	348%	368%
37%	89%	-1%	-4%	-30%
0%	-3%	-16%	-72%	-67%
-14%	44%	15%	980%	642%
-15%	-17%	-37%	-60%	-65%
-1%	-1%	-82%	-88%	-90%
24%	55%	69%	767%	249%
0%	-26%	18%	-8%	-15%
-20%	41%	-18%	-26%	-10%
-17%	-2%	48%	28%	27%
-18%	-4%	42%	19%	1%
	-12% -20% -20% -6% -77% -18% -12% -12% -12% -12% -12% -12% -12% -12	-12% 41% 41% -20% 5% 6% 10% 77% 50% 10% 77% 50% -12% -26% 45% -26% 45% 93% 93% 93% 72% 102% 102% 102% 102% 102% 102% 102% 10	-12% 41% -6% -20% 5% -2% -6% 10% -73% -77% 50% 7% -18% 1% -6% -28% -28% -42% 1% -5% -28% -28% -42% 11% -6% -20% -19% -34% -9% -24% -6% 113% 4% -24% 17% -9% -6% 113% 4% -24% 17% -9% -6% 15% -10% 12% 23% -10% 184% 75% -10% 19% 33% -5% 10% 19% 33% -5% 15% 4% 12% -15% 4% 12% -15% 4% 12% -15% 4% 12% -15% 4% 15% -15% 4% 12% -15% -	-12% 41% -6% 402% -20% 5% -2% 201% -6% 10% -73% 106% -77% 108% -77% 50% 7% 108% -18% 1½ -6% -28% -75% -45% 54% 5% 54% 5% 751% -42% 11% -6% 33% -2% 119% -34% -38% -9% 9% -24% -3% -6% 113% 4% -37% -24% 17% -9% -33% -6% 163% 47% -24% 17% -9% -343% -5% 16% 55% -15% 40% 15% -5% -15% 40% 15% -5% -15% 40% 15% -5% -15% 40% 15% -5% -15% 40% 15% -30% -57% -18% -33% -5% -16% -72% -18% -33% -5% -16% -72% -16% -72% -17% -72% -72% -72% 102% -80% -72% -72% -72% 102% -72% -72% 102% -72% -72% 102% -72% -72% 105% -72%

	November 2008 14,416,238
Under January 2007 2007 2008 to July 2008 MM Industry ADV 8,287,538 8,816,428 10,262,510 13,287,531 12,727,915 SubTotal 13 Pilot 963,926 1,407,982 1,794,437 2,326,252 1,885,211 SubTotal 22 Pilot Securities 1,535,298 1,684,559 2,087,273 3,185,831 3,061,084 SubTotal 28 Pilot Securities 943,820 759,001 976,827 1,341,988 1,362,346 SubTotal All Pilot Securities 3,443,045 3,851,542 4,858,537 6,854,071 6,306,641 SubTotal ETF Pilot Securities 1,030,912 1,602,151 2,377,503 3,407,594 3,370,115 Securities EX ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under A 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,	2008
Under January 2007 2007 2008 to July 2008 MM Industry ADV 8,287,538 8,816,428 10,262,510 13,287,531 12,727,915 SubTotal 13 Pilot 963,926 1,407,982 1,794,437 2,326,252 1,885,211 SubTotal 22 Pilot Securities 1,535,298 1,684,559 2,087,273 3,185,831 3,061,084 SubTotal 28 Pilot Securities 943,820 759,001 976,827 1,341,988 1,362,346 SubTotal All Pilot Securities 3,443,045 3,851,542 4,858,537 6,854,071 6,306,641 SubTotal ETF Pilot Securities 1,030,912 1,602,151 2,377,503 3,407,594 3,370,115 Securities EX ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under A 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,	2008
MM Industry ADV	14 416 238
SubTotal 13 Pilot SubTotal 22 Pilot 963,926 1,407,982 1,794,437 2,326,252 1,885,211 SubTotal 22 Pilot Securities 1,535,298 1,684,559 2,087,273 3,185,831 3,061,084 SubTotal 28 Pilot Securities 943,820 759,001 976,827 1,341,988 1,362,346 SubTotal All Pilot Securities 3,443,045 3,851,542 4,858,537 6,854,071 6,308,641 SubTotal ETF Pilot Securities 1,030,912 1,602,151 2,377,503 3,407,594 3,370,115 SubTotal Pilot Securities EX ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under JAA 3,045 4,433 3,527 2,950 3,370 A 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,546 49,237 49,073 24,600 CAT	
Securities 963,926 1,407,982 1,794,437 2,326,252 1,885,211	14,410,200
SubTotal 22 Pilot 1,535,298 1,684,559 2,087,273 3,185,831 3,061,084 SubTotal 28 Pilot 943,820 759,001 976,827 1,341,988 1,362,346 SubTotal All Pilot SubTotal All Pilot 3,443,045 3,851,542 4,858,537 6,854,071 6,308,641 SubTotal ETF Pilot Securities 1,030,912 1,602,151 2,377,503 3,407,594 3,370,115 SubTotal Pilot Securities Ex ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under A 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,546 49,237 49,073 24,600 CAT 27,134 24,106 24,998 30,590 22,856 FIEX 2,916 2,274 2,653 6,142 4,293 INITC 73,747 80,461 67,633 100,513	2,189,727
Securities 1,535,298 1,684,559 2,087,273 3,185,831 3,061,084	2,105,121
SubTotal 28 Pilot Securities 943,820 759,001 976,827 1,341,988 1,362,346 SubTotal All Pilot Securities 3,443,045 3,851,542 4,858,537 6,854,071 6,308,641 SubTotal ETF Pilot Securities 1,030,912 1,602,151 2,377,503 3,407,594 3,370,115 SubTotal Pilot Securities EX ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under 4 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,546 49,237 49,073 24,600 CAT 27,134 24,106 24,998 30,590 22,856 FLEX 2,916 2,274 2,653 6,142 4,293 INITC 73,747 80,461 67,633 100,513 72,360 IWM 242,496 460,302 712,099 763,320 606,120 JAVA 9,742	3,821,543
Securities 943,820 759,001 976,827 1,341,988 1,362,346	3,021,343
SubTotal All Pilot 3,443,045 3,851,542 4,858,537 6,854,071 6,308,641 SubTotal ETF Pilot Securities 1,030,912 1,602,151 2,377,503 3,407,594 3,370,115 SubTotal Pilot Securities Ex ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under A 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,546 49,237 49,073 24,600 CAT 27,134 24,106 24,993 30,590 22,856 FLEX 2,916 2,274 2,653 6,142 4,293 GE 77,809 65,859 101,917 93,098 102,122 IWM 242,496 460,302 712,099 763,320 606,120 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261	1,583,052
Securities 3,443,045 3,851,542 4,858,537 6,854,071 6,308,641	1,303,032
SubTotal ETF Pilot SubTotal ETF Pilot Securities 1,030,912 1,602,151 2,377,503 3,407,594 3,370,115 Securities Ex ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under 3 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,546 49,237 49,073 24,600 CAT 27,134 24,106 24,998 30,590 22,856 FLEX 2,916 2,274 2,653 6,142 4,293 GE 77,809 65,859 101,917 93,098 102,122 INTC 73,747 80,461 67,633 100,513 72,360 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 QGQQ 331,634 524,628 <td>7,594,322</td>	7,594,322
Securities	7,594,322
SubTotal Pilot Securities Ex ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under A 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,546 49,237 49,073 24,600 CAT 27,134 24,106 24,998 30,590 22,856 FLEX 2,916 2,274 2,653 6,142 4,293 GE 77,809 65,859 101,917 93,098 102,122 INTC 73,747 80,461 67,633 100,513 72,360 IWM 242,496 460,502 712,039 763,320 606,120 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 GOQQ 331,634 524,628 685,990	
Securities EX ETFs 2,412,133 2,249,391 2,481,035 3,446,477 2,938,527 Industry ADV Ex Pilot Securities 4,844,493 4,964,886 5,403,973 6,433,460 6,419,274 Under	4,443,225
Industry ADV Ex	
Pilot Securities	3,151,097
Under 3,045 4,433 3,527 2,950 3,370 AMD	
A 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,546 49,237 49,073 24,600 CAT 27,134 24,106 22,988 30,590 22,856 FLEX 2,916 2,274 2,653 6,142 4,293 GE 77,809 65,859 101,917 93,098 102,122 INTC 73,747 80,461 67,633 100,513 72,360 IWM 242,496 460,302 712,099 763,320 606,120 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 QOQQ 331,634 524,628 685,900 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,684 19,606 25,657 24,005 WFMI 20,939 16,213 14,988 1	6,821,916
A 3,045 4,433 3,527 2,950 3,370 AMD 44,153 72,546 49,237 49,073 24,600 CAT 27,134 24,106 22,988 30,590 22,856 FLEX 2,916 2,274 2,653 6,142 4,293 GE 77,809 65,859 101,917 93,098 102,122 INTC 73,747 80,461 67,633 100,513 72,360 IWM 242,496 460,302 712,099 763,320 606,120 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 QOQQ 331,634 524,628 685,900 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,684 19,606 25,657 24,005 WFMI 20,939 16,213 14,988 1	
AMD	
CAT 27,134 24,106 24,998 30,590 22,856 FLEX 2,916 2,274 2,653 6,142 4,293 GE 77,809 65,859 101,917 93,098 102,122 INTC 73,747 80,461 67,633 100,513 72,360 IWM 242,496 460,302 712,099 763,320 606,120 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 QQQQ 331,634 524,628 685,090 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,884 19,066 25,557 24,005 WFMI 20,939 16,213 14,988 12,880 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	2,711
FLEX 2,916 2,274 2,653 6,142 4,293 GE 77,809 65,859 101,917 93,098 102,122 INTC 73,747 80,461 67,633 100,513 72,360 IWM 242,496 460,302 712,099 763,320 606,120 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 OQQQ 331,634 524,628 685,900 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,684 19,606 25,657 24,005 WFMI 20,939 16,213 14,988 11,280 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	19,082
GE 77,809 65,859 101,917 93,098 102,122 INTC 73,747 80,461 67,633 100,513 72,360 WMM 242,496 460,302 712,099 763,320 606,120 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 QOQQ 331,634 524,628 685,090 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,684 19,066 25,657 24,005 WFMI 20,939 16,213 14,988 12,880 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	33,282
INTC	3,101
IWM 242,496 460,302 712,099 763,320 606,120 JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 QQQ 331,634 524,628 685,990 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,537 TXN 26,652 27,684 19,606 25,657 24,005 WFMI 20,939 16,213 14,988 12,880 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	162,265
JAVA 9,742 13,922 18,404 11,782 11,571 MSFT 74,261 78,179 60,221 138,655 131,804 OGOQ 331,634 524,628 685,090 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,684 19,066 25,657 24,005 WFMI 20,939 16,213 14,988 12,880 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	82,308
MSFT 74,261 78,179 60,221 138,655 131,804 QQQ 331,634 524,628 685,090 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,684 19,606 25,657 24,005 WFMI 20,939 16,213 14,988 12,880 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	672,137
QQQQ 331,634 524,628 685,990 1,066,105 843,404 SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,684 19,606 25,657 24,005 WFMI 20,939 16,213 14,988 12,880 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	12,847
SMH 29,399 37,374 34,065 25,488 29,637 TXN 26,652 27,684 19,606 25,657 24,005 WFMI 20,939 16,213 14,988 12,880 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	129,477
TXN 26,852 27,684 19,606 25,657 24,005 WFMI 20,393 16,213 14,988 12,880 9,068 9,068 Pennies SubTotal 96,326 1,407,982 1,794,437 2,326,252 1,885,211	1,020,475
WFMI 20,939 16,213 14,988 12,880 9,068 Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	26,364
Pennies SubTotal 963,926 1,407,982 1,794,437 2,326,252 1,885,211	16,502
	9,175
Pennies Ex ETFs	2,189,727
SubTotal 360,398 385,677 363,184 471,340 406,049	470,751
Under	
AAPL 171,274 118,990 245,951 373,129 278,473	294,228
AMGN 25,327 111,693 42,113 26,264 18,888	21,295
AMZN 31,026 43,413 60,940 61,032 49,711	53,234
BMY 36,477 30,539 49,526 32,133 9,412	11,066
C 56,390 42,227 67,058 329,378 234,755	238,433
COP 39,171 42,766 47,087 30,948 27,585	32,470
CSCO 54,068 49,170 48,762 79,978 75,958	82,396
DIA 62,545 77,529 90,958 142,761 140,792	227,575
DNDN 1,830 68,623 69,380 14,287 6,872	11,112
FCX 46,033 60,055 46,491 71,747 42,508	56,755
GM 71,698 68,795 67,058 69,652 75,948	86,017
MO 152,899 107,777 100,166 126,769 20,272	19,152
MOT 28,000 39,857 24,831 32,545 19,130	15,574
NYX 59,638 75,692 40,158 20,067 14,021	13,440
OIH 57,319 64,705 57,918 47,603 42,812	55,092
QCOM 60,068 70,358 52,674 53,310 54,516	56,125
RIMM 54,838 40,228 66,529 160,388 112,203	130,775
SPY 278,005 385,920 655,221 1,047,257 1,176,438	1,826,201
T 92,298 42,641 29,552 82,000 37,242	29,710
XLE 57,956 50,837 64,485 71,900 124,970	142.820
XLF 18,243 38,396 100,668 213,201 384,979	367,721
10,000 100,000 200,000	
	50,351
	3,821,543
Pennies Ex ETFs	1,257,226
SubTotal 1,118,550 1,131,878 1,175,943 1,710,710 1,233,906	

EXHIBIT C-4 MARKET MAKER VOLUME

EXHIBIT	C-4 MAR	NEI WAK	EK VOLU	IVI E	
	l l	5.	S	5. 5.	
	Phase I vs Pre Pilot	Phase II Vs	Phase III vs	Phase IV vs	Phase V vs
Under		PrePilot	PrePilot	PrePilot	PrePilot
MM Industry ADV	528,890	1,974,972	4,999,993	4,440,377	6,128,700
SubTotal 13 Pilot			4 000 0		4 005 0
Securities	444,056	830,511	1,362,326	921,285	1,225,801
SubTotal 22 Pilot		554.075	4 050 500	4 505 700	
Securities	149,261	551,975	1,650,532	1,525,786	2,286,244
SubTotal 28 Pilot Securities	(184,820)	33,006	398,168	418,526	639,232
SubTotal All Pilot	(184,820)	33,006	398,168	418,526	639,232
Securities	408,497	1,415,492	3,411,026	2,865,596	4,151,277
SubTotal ETF Pilot	400,497	1,410,492	3,411,026	2,000,096	4,131,277
Securities	571,239	1,346,591	2,376,682	2,339,203	3,412,313
SubTotal Pilot	311,239	1,340,391	2,370,082	2,339,203	3,412,313
Securities Ex ETFs	(162,742)	68,902	1,034,344	526,394	738,964
Industry ADV Ex	(102,142)	00,902	1,004,044	320,394	1 30,304
Pilot Securities	120,393	559,479	1,588,967	1,574,781	1,977,423
i not decurnes	120,393	333,479	1,300,307	1,314,101	1,311,423
Under					
A	1,388	482	(95)	325	(334)
AMD	28,393	5.084	4,920	(19,553)	(25.071)
CAT	(3,027)	(2,136)	3,457	(4,278)	6,149
FLEX	(642)	(263)	3,226	1,377	185
GE	(11,950)	24,108	15,289	24,312	84,456
INTC	6,714	(6,114)	26,765	(1,387)	8,561
IWM	217,806	469,603	520,824	363,624	429,641
JAVA	4,180	8,662	2,040	1,830	3,105
MSFT	3,918	(14,040)	64,393	57,543	55,216
QQQQ	192,995	353,456	734,471	511,771	688,841
SMH	7,976	4,667	(3,910)	239	(3,035)
TXN	1,032	(7,046)	(995)	(2,647)	(10,150)
WFMI	(4,726)	(5,951)	(8,059)	(11,871)	(11,764)
Pennies SubTotal	444,056	830,511	1,362,326	921,285	1,225,801
Pennies Ex ETFs					
SubTotal	25,279	2,785	110,941	45,651	110,353
			1	1	1
Under	(50.00.1)	74.0==	204 051	407.400	400.051
AAPL AMGN	(52,284)	74,677	201,854	107,199	122,954
AMZN	86,366	16,786	937 30.006	(6,440)	(4,032) 22,208
BMY	12,387 (5,938)	29,914 13,049	(4,343)	18,685 (27,065)	(25,411)
С	(14,163)	10,668	272,988	178,366	182,043
COP	3,595	7,917	(8,222)	(11,585)	(6,701)
CSCO	(4,898)	(5,306)	25,910	21,891	28,329
DIA	14,984	28,413	80,217	78,247	165,031
DNDN	66,794	67,551	12,457	5,043	9,283
FCX	14,022	458	25,714	(3,525)	10,722
GM	(2,903)	(4,640)	(2,046)	4,250	14,319
MO	(45,122)	(52,733)	(26,130)	(132,626)	(133,746)
MOT	11,857	(3,170)	4,545	(8,871)	(12,426)
NYX	16,054	(19,479)	(39,570)	(45,616)	(46,198)
OIH	7,386	599	(9,716)	(14,507)	(2,228)
QCOM	10,290	(7,395)	(6,759)	(5,552)	(3,943)
RIMM	(14,610)	11,691	105,550	57,365	75,937
SPY	107,916	377,216	769,253	898,433	1,548,196
T	(49,657)	(62,746)	(10,298)	(55,056)	(62,588)
XLE	(7,119)	6,529	13,945	67,014	84,864
XLF	20,153	82,425	194,958	366,735	349,477
YHOO	(25,848)	(20,448)	19,284	33,401	(29,845)
Pennies SubTotal	149,261	551,975	1,650,532	1,525,786	2,286,244
Pennies Ex ETFs					

138,676

YHOO
Pennies SubTotal
Pennies Ex ETFs
SubTotal

	Phase I vs Pre Pilot %	Phase II Vs Pre Pilot %	Phase III vs Pre Pilot %	Phase IV vs Pre Pilot %	Phase V vs Pre
Under	Change	Change	Change	Change	Pilot % Change
MM Industry ADV SubTotal 13 Pilot	6%	24%	60%	54%	74%
Securities	46%	86%	141%	96%	127%
SubTotal 22 Pilot	4070	0070	14170	3070	12770
Securities	10%	36%	108%	99%	149%
SubTotal 28 Pilot					
Securities	-20%	3%	42%	44%	68%
SubTotal All Pilot					
Securities SubTotal ETF Pilot	12%	41%	99%	83%	121%
Securities	55%	131%	231%	227%	331%
SubTotal Pilot	3370	13170	23170	221 /0	3317
Securities Ex ETFs	-7%	3%	43%	22%	31%
Industry ADV Ex					
Pilot Securities	2%	12%	33%	33%	41%
Under		4		,	
A AMD	46%	16%	-3%	11%	-11%
CAT	64% -11%	12% -8%	11% 13%	-44% -16%	-57% 23%
FLEX	-22%	-9%	111%	47%	6%
GE	-15%	31%	20%	31%	109%
INTC	9%	-8%	36%	-2%	12%
IWM	90%	194%	215%	150%	177%
JAVA	43%	89%	21%	19%	32%
MSFT	5%	-19%	87%	77%	74%
QQQQ	58%	107%	221%	154%	208%
TXN	27%	16%	-13%	1%	-10%
WFMI	4% -23%	-26% -28%	-4% -38%	-10% -57%	-38% -56%
Pennies SubTotal	46%	86%	141%	96%	127%
Pennies Ex ETFs	4070	0070	14170	3070	1277
SubTotal	7%	1%	31%	13%	31%
Under					ı
AAPL	-31%	44%	118%	63%	72%
AMGN	341%	66%	4%	-25%	-16%
AMZN	40%	96%	97%	60%	72%
BMY	-16%	36%	-12%	-74%	-70%
C	-25%	19%	484%	316%	323%
COP	9%	20%	-21% 48%	-30% 40%	-17%
DIA	-9% 24%	-10% 45%	128%	125%	52% 264%
DNDN	3651%	3692%	681%	276%	507%
FCX	30%	1%	56%	-8%	23%
GM	-4%	-6%	-3%	6%	20%
MO	-30%	-34%	-17%	-87%	-87%
MOT	42%	-11%	16%	-32%	-44%
NYX	27%	-33%	-66%	-76%	-77%
OIH	13%	1%	-17%	-25%	-4%
QCOM	17%	-12%	-11%	-9%	-7%
RIMM SPY	-27% 39%	21% 136%	192% 277%	105% 323%	138% 557%
T	-54%	-68%	-11%	-60%	-68%
XLE	-12%	11%	24%	116%	146%
XLF	110%	452%	1069%	2010%	1916%
YHOO	-32%	-25%	24%	42%	-37%
Pennies SubTotal	10%	36%	108%	99%	149%
Pennies Ex ETFs					

EXHIBIT C-4 MARKET MAKER VOLUME

Under						
AA	18,969	20,019	22,185	20,934	31,883	29,877
AIG	18,226	12,940	15,765	13,765	64,688	100,106
BAC	53,900	29,855	32,925	32,746	129,445	211,843
BSC	13,363	15,348	19,392	14,704	41,798	
CFC	7,972	12,307	20,084	22,831	15,379	-
DELL	59,215	44,092	47,885	45,140	35,707	45,462
EBAY	54,474	49,360	43,607	33,267	21,467	21,429
EEM	10,635	15,086	21,174	27,165	63,775	159,932
EMC	12,611	12,362	14,923	14,536	41,217	42,051
F	26,610	24,798	17,349	15,070	33,889	25,008
GS	39,185	43,598	51,071	48,949	76,542	121,668
HAL	35,559	33,965	46,185	43,419	21,236	27,871
HD	35,327	26,878	25.844	23,555	24.802	41,463
JPM	95,840	98,288	23,546	24,320	81,060	120,235
LEH	9,108	11,099	16,300	18,106	133,590	66,008
MER	19,496	18,165	23,396	26,776	107,351	90,956
MNX	29,592	26,695	27,249	26,196	40,900	36,353
NEM	28,537	29,120	30,933	29,187	20,520	21,412
PFE	55,490	45,046	30,936	30,676	31,744	50,841
RIO	11,530	15,711	21,798	23,177	53,861	72,438
SBUX	16,378	14,354	21,158	21,744	15,571	12,942
SNDK	51,087	45,666	44,745	37,341	26,317	22,531
TGT	10,212	9,562	11,446	12,533	48,838	50,630
VLO	50,303	45,651	42,970	39,046	37,314	30,436
VZ	76,742	74,949	75,065	16,675	16,646	14,364
WM	6,958	9,256	13,154	20,383	57,126	32,036
WMT	41,103	34,858	33,581	34,579	45,321	65,552
XOM	55,399	44,405	47,067	42,178	44,358	69,605
Pennies SubTotal	943,820	759,001	976,827	1,341,988	1,362,346	1,583,052
Pennies Ex ETFs				. , ,		
SubTotal	933,185	731,835	941,909	1,264,427	1,298,571	1,423,121

	•	,			
Under					
AA	1,050	2,166	(1,251)	12,914	10,908
AIG	(5,286)	2,825	(1,999)	46,462	81,881
BAC	(24,045)	3,070	(179)	75,545	157,943
BSC	1,985	4,044	(4,687)	28,436	(13,363)
CFC	4,335	7,777	2,748	7,407	(7,972)
DELL	(15,123)	3,793	(2,745)	(23,508)	(13,752)
EBAY	(5,114)	(5,753)	(10,340)	(33,007)	(33,045)
EEM	4,450	6,089	5,991	53,140	149,296
EMC	(249)	2,561	(387)	28,607	29,441
F	(1,812)	(7,450)	(2,278)	7,279	(1,602)
GS	4,413	7,473	(2,122)	37,357	82,483
HAL	(1,594)	12,220	(2,766)	(14,323)	(7,687)
HD	(8,449)	(1,033)	(2,289)	(10,525)	6,136
JPM	2,448	(74,742)	774	(14,780)	24,395
LEH	1,992	5,200	1,806	124,482	56,900
MER	(1,330)	5,230	3,381	87,855	71,460
MNX	(2,897)	554	(1,053)	11,309	6,761
NEM	583	1,813	(1,745)	(8,017)	(7,125)
PFE	(10,444)	(14,110)	(261)	(23,746)	(4,649)
RIO	4,182	6,086	1,379	42,331	60,908
SBUX	(2,024)	6,804	586	(807)	(3,436)
SNDK	(5,421)	(921)	(7,404)	(24,770)	(28,556)
TGT	(650)	1,884	1,087	38,626	40,418
VLO	(4,653)	(2,680)	(3,924)	(12,990)	(19,867)
VZ	(1,793)	116	(58,390)	(60,097)	(62,378)
WM	2,298	3,898	7,229	50,167	25,078
WMT	(6,245)	(1,276)	998	4,218	24,449
XOM	(10,994)	2,662	(4,889)	(11,041)	14,206
Pennies SubTotal	(184,820)	33,006	398,168	418,526	639,232
Pennies Ex ETFs					
SubTotal	(201,349)	8,724	331,242	365,386	489,936

Under					
AA	6%	11%	-6%	68%	58%
AIG	-29%	22%	-13%	255%	449%
BAC	-45%	10%	-1%	140%	293%
BSC	15%	26%	-24%	213%	-100%
CFC	54%	63%	14%	93%	-100%
DELL	-26%	9%	-6%	-40%	-23%
EBAY	-9%	-12%	-24%	-61%	-61%
EEM	42%	40%	28%	500%	1404%
EMC	-2%	21%	-3%	227%	233%
F	-7%	-30%	-13%	27%	-6%
GS	11%	17%	-4%	95%	210%
HAL	-4%	36%	-6%	-40%	-22%
HD	-24%	-4%	-9%	-30%	17%
JPM	3%	-76%	3%	-15%	25%
LEH	22%	47%	11%	1367%	625%
MER	-7%	29%	14%	451%	367%
MNX	-10%	2%	-4%	38%	23%
NEM	2%	6%	-6%	-28%	-25%
PFE	-19%	-31%	-1%	-43%	-8%
RIO	36%	39%	6%	367%	528%
SBUX	-12%	47%	3%	-5%	-21%
SNDK	-11%	-2%	-17%	-48%	-56%
TGT	-6%	20%	9%	378%	396%
VLO	-9%	-6%	-9%	-26%	-39%
VZ	-2%	0%	-78%	-78%	-81%
WM	33%	42%	55%	721%	360%
WMT	-15%	-4%	3%	10%	59%
XOM	-20%	6%	-10%	-20%	26%
Pennies SubTotal	-20%	3%	42%	44%	68%
Pennies Ex ETFs					
SubTotal	-22%	1%	35%	39%	53%

EXHIBIT D-1

Symbol	Average Daily Quotes Per Series Pre- Pilot	Average Daily Quotes Per Series Phase I		Average Daily Quotes Per Series Phase III	Quotes Per	Quotes Per	Phase I vs Pre Pilot Difference	Phase I Percentage Difference vs. Pre- Pilot	Phase II vs Pre-Pilot Difference	Phase II Percentage Difference vs. Pre- Pilot	Phase III vs Pre-Pilot Difference	Phase III Percentage Difference vs. Pre- Pilot	Phase IV vs Pre-Pilot Difference	Phase IV Percentage Difference vs. Pre- Pilot	Phase V vs Pre-Pilot Difference	Phase V Percentage Difference vs. Pre- Pilot
AMD	9,541	9,717	9,745	10,307	8,640	8,715	176	2%	204			8%	(901)	-9%	(826)	
CAT	17,874	30,621	39,390	42,570	48,689	58,524	12,747	71%	21,517	120%	24,697	138%	30,815	172%	40,650	227%
WFMI	11,884	12,132	12,065	21,016	25,075	11,195	248	2%	181	2%	9,132	77%	13,191	111%	(689)	-6%
INTC	10,599	10,443	13,861	23,076	25,720	35,115	(156)	-1%	3,262	31%	12,477	118%	15,121	143%	24,516	231%
MSFT	11,900	12,437	13,589	26,640	30,581	58,945	537	5%	1,689	14%	14,740	124%	18,681	157%	47,045	395%
QQQQ	13,159	26,393	42,992	60,036	51,500	70,218	13,235	101%	29,833	227%	46,878	356%	38,341	291%	57,060	434%
IWM	10,975	23,777	35,989	50,425	43,599	55,326	12,801	117%	25,013	228%	39,449	359%	32,623	297%	44,351	404%
GE	9,618	14,262	23,374	28,692	23,602	34,463	4,644	48%	13,756	143%	19,073	198%	13,983	145%	24,845	258%
SMH	9,127	10,692	14,204	13,317	21,578	23,806	1,565	17%	5,077	56%	4,190	46%	12,451	136%	14,679	161%
FLEX	2,798	4,203	3,183	6,355	5,963	5,169	1,405	50%	385	14%	3,557	127%	3,165	113%	2,371	85%
JAVA	4,656	3,819	3,103	7,130	9,405	7,017	(836)	-18%	(1,553)	-33%	2,474	53%	4,750	102%	2,362	51%
TXN	14,919	23,363	23,296	25,111	25,871	20,213	8,444	57%	8,377	56%	10,192	68%	10,952	73%	5,294	35%
Α	4,164	9,544	13,334	15,162	13,280	19,206	5,380	129%	9,170	220%	10,998	264%	9,116	219%	15,042	361%
TOTALS	131,213	191,404	248,123	329,836	333,502	407,912	60,191	46%	116,911	89%	198,624	151%	202,290	154%	276,699	211%

Symbol	Average Daily Quotes Per Underlying Pre- Pilot	Per	Average Daily Quotes Per Underlying Phase II	Average Daily Quotes Per Underlying Phase III	Average Daily Quotes Per Underlying Phase IV	Average Daily Quotes Per Underlying Phase V	Phase I vs Pre Pilot Difference	Phase I Percentage Difference vs. Pre- Pilot	Phase II vs Pre-Pilot Difference	Phase II Percentage Difference vs. Pre- Pilot	Phase III vs Pre-Pilot Difference	Phase III Percentage Difference vs. Pre- Pilot	Phase IV vs Pre-Pilot Difference	Phase IV Percentage Difference vs. Pre- Pilot	Phase V vs Pre-Pilot Difference	Phase V Percentage Difference vs. Pre- Pilot
AMD	2,217,568	1,891,397	1,679,445	1,728,638	1,214,458	973,391	(326,171)	-15%	(538,124)		(488,930)	-22%	(1,003,111)	-45%	(1,244,177)	-56%
CAT	2,879,693	4,181,109	6,294,302	6,549,805	7,732,987	11,991,763	1,301,415	45%	3,414,609	119%	3,670,112	127%	4,853,293	169%	9,112,070	316%
WFMI	1,835,187	1,782,763	1,868,872	3,076,688	4,555,696	2,509,568	(52,424)	-3%	33,685	2%	1,241,501	68%	2,720,509	148%	674,382	37%
INTC	1,304,542	1,213,660	1,715,328	3,081,058	3,778,776	4,970,388	(90,881)	-7%	410,786	31%	1,776,516	136%	2,474,234	190%	3,665,846	281%
MSFT	2,038,197	2,107,568	2,040,334	4,335,439	5,205,518	9,220,646	69,371	3%	2,137	0%	2,297,242	113%	3,167,321	155%	7,182,449	352%
QQQQ	7,049,526	13,523,005	26,263,980	38,632,354	36,780,517	54,951,468	6,473,478	92%	19,214,453	273%	31,582,828	448%	29,730,990	422%	47,901,942	680%
IWM	7,753,994	14,209,875	25,306,781	36,144,304	37,985,648	53,760,215	6,455,881	83%	17,552,786	226%	28,390,310	366%	30,231,653	390%	46,006,220	593%
GE	1,161,148	1,680,370	2,963,211	3,985,115	4,407,115	7,870,395	519,221	45%	1,802,063	155%	2,823,966	243%	3,245,967	280%	6,709,247	578%
SMH	1,469,874	1,257,355	1,881,624	1,916,706	3,569,989	4,594,045	(212,520)	-14%	411,750	28%	446,832	30%	2,100,115	143%	3,124,171	213%
FLEX	248,894	374,156	261,546	520,024	450,988	364,531	125,262	50%	12,652	5%	271,130	109%	202,094	81%	115,636	46%
JAVA	2,217,568	1,891,397	1,679,445	1,728,638	1,214,458	973,391	(326,171)	-15%	(538,124)	-24%	(488,930)	-22%	(1,003,111)	-45%	(1,244,177)	-56%
TXN	1,631,268	2,574,158	2,917,690	3,214,752	2,877,841	2,648,398	942,890	58%	1,286,422	79%	1,583,484	97%	1,246,573	76%	1,017,129	62%
Α	604,936	1,074,177	1,713,045	1,952,171	1,458,532	2,310,379	469,241	78%	1,108,109	183%	1,347,235	223%	853,596	141%	1,705,443	282%
TOTALS	32,412,397	47,760,989	76,585,602	106,865,692	111,232,521	157,138,579	15,348,592	47%	44,173,205	136%	74,453,294	230%	78,820,124	243%	124,726,182	385%

EXHIBIT D-2

Symbol	Average Daily Quote Per Series Pre-Pilot	Average Daily Quotes Per Series Phase III	Average Daily Quotes Per Series Phase IV	Average Daily Quotes Per Series Phase V	Phase III vs Pre- Pilot Difference	Phase III Percentage Difference vs. Pre-Pilot	Phase IV vs Pre-Pilot Difference	Phase IV Percentage Difference vs. Pre-Pilot	Phase V vs Pre-Pilot Difference	Phase V Percentage Difference vs. Pre-Pilot
AAPL	75,641	134,453	126,125	143,324	58,812	78%	50,484	67%	67,683	89%
AMGN	9,773	18,414	15,512	43,886	8,641	88%	5,739	59%	34,113	349%
AMZN	31,154	59,396	70,422	69,429	28,242	91%	39,269	126%	38,276	123%
BMY	7,657	12,455	11,685	26,596	4,798	63%	4,027	53%	18,939	247%
С	19,117	27,136	27,186	41,678	8,019	42%	8,069	42%	22,561	118%
COP	26,966	31,249	47,446	41,678	4,284	16%	20,481	76%	14,712	55%
CSCO	9,114	22,536	24,821	40,453	13,423	147%	15,708	172%	31,339	344%
DIA	23,987	38,758	37,262	43,647	14,772	62%	13,276	55%	19,661	82%
DNDN	1,770	4,733	4,988	3,204	2,963	167%	3,218	182%	1,434	81%
FCX	25,284	44,925	63,010	57,405	19,641	78%	37,726	149%	32,121	127%
GM	13,633	22,308	19,150	14,713	8,675	64%	5,518	40%	1,081	8%
MO	19,580	25,270	14,908	25,025	5,690	29%	(4,672)	-24%	5,444	28%
MOT	6,901	15,068	8,113	10,670	8,167	118%	1,212	18%	3,769	55%
NYX	19,394	34,061	30,320	38,212	14,668	76%	10,926	56%	18,819	97%
OIH	43,878	56,348	51,405	62,396	12,470	28%	7,527	17%	18,518	42%
QCOM	15,570	29,795	37,007	68,481	14,225	91%	21,437	138%	52,911	340%
RIMM	47,929	87,452	81,221	80,167	39,523	82%	33,292	69%	32,238	67%
SPY	28,566	48,929	60,628	56,679	20,363	71%	32,062	112%	28,113	98%
Т	9,855	20,617	24,213	48,792	10,762	109%	14,357	146%	38,936	395%
XLE	21,625	40,468	49,264	56,482	18,843	87%	27,639	128%	34,857	161%
XLF	8,179	19,000	23,904	35,402	10,821	132%	15,725	192%	27,224	333%
YHOO	6,982	21,416	18,307	17,838	14,434	207%	11,324	162%	10,856	155%
TOTALS	472,553	814,787	846,897	1,026,157	342,235	72%	374,344	79%	553,604	117%

Symbol	Average Daily Quotes Per Underlying Pre- Pilot	Average Daily Quotes Per Underlying Phase III	Average Daily Quotes Per Underlying Phase IV	Average Daily Quotes Per Underlying Phase V	Phase III vs Pre-	Phase III Percentage Difference vs. Pre-Pilot	Phase IV vs Pre-Pilot Difference	Phase IV Percentage Difference vs. Pre-Pilot	Phase V vs Pre-Pilot Difference	Phase V Percentage Difference vs. Pre-Pilot
AAPL	31,416,143	50,842,219	49.702.112	53,930,634	19,426,076	62%	18,285,969	58%	22,514,491	72%
AMGN	2,599,024	3,551,549	2,465,497	8,444,379	952,525	37%	(133,527)	-5%	5,845,355	225%
AMZN	8,836,753	14.590.423	17,469,747	17,606,985	5,753,670	65%	8,632,993	98%	8,770,232	99%
BMY	1,354,725	1,600,080	1,205,037	2,966,743	245,355	18%	(149,687)	-11%	1,612,018	119%
С	3,769,932	5,277,733	5,294,504	7,901,873	1,507,800	40%	1,524,571	40%	4,131,940	110%
COP	7,322,652	6,408,667	7,677,395	7,901,873	(913,986)	-12%	354,743	5%	579,220	8%
CSCO	1,498,991	3,431,874	4,105,157	6,269,678	1,932,883	129%	2,606,166	174%	4,770,687	318%
DIA	35,791,991	47,814,890	52,256,539	75,093,747	12,022,900	34%	16,464,548	46%	39,301,756	110%
DNDN	388,001	747,349	694,344	435,549	359,347	93%	306,343	79%	47,548	12%
FCX	11,588,694	17,499,483	17,321,044	20,380,039	5,910,789	51%	5,732,350	49%	8,791,345	76%
GM	3,362,259	4,749,704	3,581,302	2,666,612	1,387,445	41%	219,043	7%	(695,647)	-21%
MO	3,282,652	2,997,358	1,994,923	3,793,930	(285,294)	-9%	(1,287,730)	-39%	511,278	16%
MOT	931,735	1,868,789	1,157,437	1,211,281	937,055	101%	225,703	24%	279,547	30%
NYX	5,658,040	7,748,385	5,896,255	10,890,518	2,090,346	37%	238,215	4%	5,232,478	92%
OIH	12,985,034	18,348,972	23,954,843	32,702,797	5,363,937	41%	10,969,809	84%	19,717,763	152%
QCOM	2,566,315	4,483,974	5,434,310	11,585,496	1,917,659	75%	2,867,995	112%	9,019,181	351%
RIMM	24,174,367	48,881,385	37,040,441	39,495,742	24,707,017	102%	12,866,073	53%	15,321,375	63%
SPY	53,983,146	84,258,009	119,738,134	122,689,110	30,274,863	56%	65,754,988	122%	68,705,964	127%
Т	2,014,570	3,596,585	3,469,554	7,667,297	1,582,016	79%	1,454,984	72%	5,652,727	281%
XLE	15,589,432	24,782,766	35,349,737	68,788,486	9,193,334	59%	19,760,305	127%	53,199,055	341%
XLF	2,035,313	4,721,355	7,109,264	11,335,451	2,686,043	132%	5,073,951	249%	9,300,138	457%
YHOO	1,215,611	3,248,173	2,604,709	2,857,519	2,032,561	167%	1,389,098	114%	1,641,908	135%
TOTAL	232,365,381	361,449,724	405,522,284	516,615,741	129,084,343	56%	173,156,903	75%	284,250,360	122%

EXHIBIT D-3

LAHIDH D-3										
	Average Daily	Average Daily	Percentage							
	Quotes Per	Quotes Per	Change Phase							
Symbol	Series Phase IV	Series Phase V	V vs. Phase IV							
AA	27,594	24,664	-11%							
AIG	29,201	16,554	-43%							
BAC	28,639	56,615	98%							
BSC	3,646	·	-100%							
CFC	9,119	-	-100%							
DELL	18,331	26,790	46%							
EBAY	19,354	26,441	37%							
EEM	34,388	25,422	-26%							
EMC	15,876	21,625	36%							
F	8,564	5,639	-34%							
GS	72,824	96,043	32%							
HAL	36,216	38,275	6%							
HD	19,794	44,562	125%							
JPM	32,348	63,006	95%							
LEH	44,234	26,694	-40%							
MNX	15,431	18,295	19%							
NEM	31,374	52,314	67%							
PFE	7,098	23,352	229%							
RIO	28,227	31,230	11%							
SBUX	15,347	23,308	52%							
SNDK	16,797	10,645	-37%							
TGT	33,389	58,293	75%							
VLO	32,716	42,006	28%							
VZ	13,282	32,976	148%							
WM	13,451	8,653	-36%							
WMT	32,119	71,690	123%							
XOM	27,594	85,418	210%							
TOTALS	654,189	930,510	42%							

	Average Daily	Average Daily	
	Quotes Per	Quotes Per	Percentage
	Underlying Phase	Underlying	Change Phase
Symbol	IV	Phase V	V vs. Phase IV
AA	7.7	3,652,629	-2%
	3,727,735		
AIG	7,321,395	5,457,614	-25%
BAC	7,252,315	17,413,241	140%
BSC	1,132,658	-	-100%
CFC	1,246,505		-100%
DELL	2,870,320	4,934,545	72%
EBAY	2,546,154	4,051,720	59%
EEM	8,543,442	13,295,879	56%
EMC	1,919,566	2,861,223	49%
F	935,903	565,956	-40%
GS	27,948,989	39,422,227	41%
HAL	4,799,896	6,215,573	29%
HD	2,860,884	6,611,651	131%
JPM	10,348,321	25,216,005	144%
LEH	13,729,140	3,390,075	-75%
MNX	13,690,217	18,689,796	37%
NEM	4,790,782	9,259,543	93%
PFE	815,804	2,777,762	240%
RIO	6,287,718	8,559,254	36%
SBUX	1,943,353	3,005,030	55%
SNDK	3,501,972	2,379,670	-32%
TGT	4,891,916	10,172,889	108%
VLO	6,991,391	10,994,476	57%
VZ	2,437,347	5,263,662	116%
WM	2,405,937	591,693	-75%
WMT	4,687,094	12,327,184	163%
XOM	3,727,735	15,684,327	321%
TOTALS	150,975,326	232,793,625	54%