

**EXHIBIT A-1**

Symbol	Quoted NBBO Spread Weighted By Open Interest	Pre-Pilot Spread	Phase I Spread	Phase II Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase I Spread As A Percentage Of The Midpoint Of The Premium Range	Phase II Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
AMD	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.0258	\$ 0.02	N/A						
AMD	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.05	\$ 0.05	\$ 0.06	\$ 0.0655	\$ 0.09	N/A						
AMD	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.0290	\$ 0.04	0.5	14%	5%	5%	5%	6%	8%
AMD	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.0580	\$ 0.07	1.5	6%	3%	3%	4%	4%	4%
AMD	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.05	\$ 0.07	\$ 0.07	\$ 0.0649	\$ 0.10	2.5	4%	2%	3%	3%	3%	4%
AMD	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.15	\$ 0.10	\$ 0.13	\$ 0.13	\$ 0.1085	\$ 0.15	4	4%	3%	3%	3%	3%	4%
AMD	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.17	\$ 0.11	\$ 0.18	\$ 0.16	\$ 0.1647	\$ 0.21	N/A						
AMD	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 \$0.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.03	\$ 0.25	\$ 0.06	N/A						
CAT	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.11	\$ 0.07	\$ 0.11	\$ 0.10	\$ 0.10	\$ 0.16	N/A						
CAT	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.06	0.5	15%	5%	6%	5%	7%	12%
CAT	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.05	\$ 0.05	\$ 0.05	\$ 0.05	\$ 0.07	1.5	6%	3%	3%	3%	3%	5%
CAT	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.05	\$ 0.07	\$ 0.06	\$ 0.06	\$ 0.09	2.5	4%	2%	3%	2%	2%	4%
CAT	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.16	\$ 0.10	\$ 0.12	\$ 0.12	\$ 0.11	\$ 0.13	4	4%	3%	3%	3%	3%	3%
CAT	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.14	\$ 0.20	\$ 0.19	\$ 0.19	\$ 0.27	N/A						
CAT	Open Interest Weighted Spread For All Series	\$ 0.10	\$ 0.06	\$ 0.10	\$ 0.09	\$ 0.10	\$ 0.15	N/A						
WFMI	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.03	\$ 0.04	\$ 0.06	N/A						
WFMI	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.12	\$ 0.06	\$ 0.08	\$ 0.09	\$ 0.10	\$ 0.22	N/A						
WFMI	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.03	\$ 0.03	\$ 0.04	\$ 0.09	0.5	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	\$ 0.11	\$ 0.05	\$ 0.07	\$ 0.07	\$ 0.08	\$ 0.17	2.5	4%	2%	3%	3%	3%	7%
WFMI	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.17	\$ 0.10	\$ 0.12	\$ 0.13	\$ 0.12	\$ 0.27	4	4%	3%	3%	3%	3%	7%
WFMI	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.20	\$ 0.14	\$ 0.18	\$ 0.19	\$ 0.21	\$ 0.46	N/A						
WFMI	Open Interest Weighted Spread For All Series	\$ 0.12	\$ 0.06	\$ 0.08	\$ 0.09	\$ 0.09	\$ 0.20	N/A						
INTC	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	N/A						
INTC	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.08	\$ 0.04	\$ 0.05	\$ 0.05	\$ 0.04	\$ 0.06	N/A						
INTC	Open Interest Weighted Spread For Series Priced \$0.01 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	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.09	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06	2.5	4%	2%	2%	2%	1%	2%
INTC	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.14	\$ 0.08	\$ 0.10	\$ 0.10	\$ 0.09	\$ 0.10	4	3%	2%	2%	2%	2%	3%
INTC	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.16	\$ 0.11	\$ 0.13	\$ 0.12	\$ 0.14	\$ 0.19	N/A						
INTC	Open Interest Weighted Spread For All Series	\$ 0.07	\$ 0.04	\$ 0.05	\$ 0.05	\$ 0.04	\$ 0.06	N/A						
MSFT	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.03	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	N/A						
MSFT	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.05	\$ 0.06	N/A						
MSFT	Open Interest Weighted Spread For Series Priced \$0.01 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%	2%
MSFT	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.13	\$ 0.09	\$ 0.10	\$ 0.10	\$ 0.10	\$ 0.11	4	3%	2%	3%	3%	2%	3%
MSFT	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.15	\$ 0.10	\$ 0.12	\$ 0.14	\$ 0.17	\$ 0.18	N/A						
MSFT	Open Interest Weighted Spread For All Series	\$ 0.08	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.05	\$ 0.06	N/A						

**EXHIBIT A-1**

Symbol	Quoted NBBO Spread Weighted By Open Interest	Pre-Pilot Spread	Phase I Spread	Phase II Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase I Spread As A Percentage Of The Midpoint Of The Premium Range	Phase II Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
QQQQ	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.01	\$ 0.01	\$ 0.01	\$ 0.01	\$ 0.02	N/A						
QQQQ	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ 0.04	\$ 0.04	\$ 0.08	N/A						
QQQQ	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.03	\$0.50	12%	4%	4%	4%	4%	6%
QQQQ	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.04	\$1.50	5%	2%	2%	2%	2%	3%
QQQQ	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.09	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.05	\$2.50	4%	2%	1%	2%	2%	2%
QQQQ	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.14	\$ 0.05	\$ 0.05	\$ 0.06	\$ 0.06	\$ 0.07	\$4.00	4%	1%	1%	1%	2%	2%
QQQQ	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.16	\$ 0.07	\$ 0.07	\$ 0.09	\$ 0.11	\$ 0.21	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 \$0.00	\$ 0.06	\$ 0.02	\$ 0.03	\$ 0.02	\$ 0.03	\$ 0.05	N/A						
IWM	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.11	\$ 0.06	\$ 0.07	\$ 0.08	\$ 0.08	\$ 0.18	N/A						
IWM	Open Interest Weighted Spread For Series Priced \$0.01 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	\$ 0.17	\$ 0.11	\$ 0.12	\$ 0.11	\$ 0.11	\$ 0.13	4	4%	3%	3%	3%	3%	3%
IWM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.20	\$ 0.16	\$ 0.18	\$ 0.20	\$ 0.20	\$ 0.30	N/A						
IWM	Open Interest Weighted Spread For All Series	\$ 0.10	\$ 0.06	\$ 0.07	\$ 0.08	\$ 0.08	\$ 0.16	N/A						
GE	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.02	\$ 0.06	\$ 0.02	\$ 0.04	\$ 0.10	N/A						
GE	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.04	\$ 0.06	\$ 0.06	\$ 0.06	\$ 0.11	N/A						
GE	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.04	\$0.50	13%	4%	4%	4%	5%	7%
GE	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06	\$1.50	5%	2%	2%	3%	2%	4%
GE	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.04	\$ 0.05	\$ 0.05	\$ 0.05	\$ 0.08	\$2.50	4%	2%	2%	2%	2%	3%
GE	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.15	\$ 0.10	\$ 0.10	\$ 0.11	\$ 0.10	\$ 0.13	\$4.00	4%	2%	3%	3%	3%	3%
GE	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.11	\$ 0.13	\$ 0.14	\$ 0.19	\$ 0.28	N/A						
GE	Open Interest Weighted Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.06	\$ 0.06	\$ 0.06	\$ 0.11	N/A						
SMH	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.04	\$ 0.03	\$ 0.05	N/A						
SMH	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.05	\$ 0.06	\$ 0.07	\$ 0.06	\$ 0.11	N/A						
SMH	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ 0.04	\$ 0.03	\$ 0.04	0.5	14%	5%	6%	9%	6%	
SMH	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.04	\$ 0.05	\$ 0.07	\$ 0.04	\$ 0.05	\$1.50	5%	3%	3%	4%	3%	
SMH	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.05	\$ 0.06	\$ 0.08	\$ 0.06	\$ 0.07	\$2.50	4%	2%	3%	3%	2%	
SMH	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.14	\$ 0.10	\$ 0.11	\$ 0.14	\$ 0.12	\$ 0.13	\$4.00	3%	2%	3%	4%	3%	
SMH	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.15	\$ 0.11	\$ 0.15	\$ 0.17	\$ 0.17	\$ 0.26	N/A						
SMH	Open Interest Weighted Spread For All Series	\$ 0.08	\$ 0.05	\$ 0.06	\$ 0.07	\$ 0.06	\$ 0.10	N/A						
FLEX	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.07	\$ 0.04	\$ 0.03	\$ 0.02	\$ 0.02	\$ 0.05	N/A						
FLEX	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.08	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.07	N/A						
FLEX	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.03	\$ 0.03	\$ 0.02	\$ 0.03	\$ 0.05	\$0.50	14%	7%	6%	5%	6%	9%
FLEX	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ 0.07	\$ 0.05	\$ 0.06	\$1.50	6%	3%	4%	4%	3%	4%
FLEX	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.11	\$ 0.06	\$ 0.08	\$ 0.10	\$ 0.08	\$ 0.13	\$2.50	4%	2%	3%	4%	3%	5%
FLEX	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.16	\$ 0.11	\$ 0.13	\$ 0.14	\$ 0.16	\$ 0.14	\$4.00	4%	3%	3%	4%	4%	3%
FLEX	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.14	\$ 0.17	\$ 0.17	\$ 0.16	\$ 0.18	N/A						
FLEX	Open Interest Weighted Spread For All Series	\$ 0.08	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06	N/A						

**EXHIBIT A-1**

Symbol	Quoted NBBO Spread Weighted By Open Interest	Pre-Pilot Spread	Phase I Spread	Phase II Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase I Spread As A Percentage Of The Midpoint Of The Premium Range	Phase II Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
JAVA	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	N/A						
JAVA	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.07	\$ 0.02	\$ 0.02	\$ 0.04	\$ 0.05	\$ 0.08	N/A						
JAVA	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.02	\$ 0.03	\$ 0.03	\$ 0.04	\$0.50	13%	4%	4%	6%	6%	9%
JAVA	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ 0.06	\$ 0.07	\$ 0.06	\$1.50	5%	2%	2%	4%	5%	4%
JAVA	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.04	\$ 0.05	\$ 0.09	\$ 0.09	\$ 0.12	\$2.50	4%	2%	2%	4%	3%	5%
JAVA	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.13	\$ 0.08	\$ 0.10	\$ 0.15	\$ 0.14	\$ 0.18	\$4.00	3%	2%	3%	4%	4%	4%
JAVA	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.14	\$ 0.07	\$ 0.06	\$ 0.12	\$ 0.14	\$ 0.20	N/A						
JAVA	Open Interest Weighted Spread For All Series	\$ 0.07	\$ 0.02	\$ 0.02	\$ 0.03	\$ 0.04	\$ 0.06	N/A						
TXN	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.04	\$ 0.03	N/A						
TXN	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.05	\$ 0.07	\$ 0.06	\$ 0.06	\$ 0.09	N/A						
TXN	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.03	\$ 0.02	\$ 0.02	\$ 0.03	\$0.50	13%	4%	5%	4%	5%	6%
TXN	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06	\$1.50	5%	2%	3%	2%	2%	4%
TXN	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.09	\$ 0.04	\$ 0.06	\$ 0.05	\$ 0.05	\$ 0.07	\$2.50	4%	2%	2%	2%	2%	3%
TXN	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.15	\$ 0.09	\$ 0.11	\$ 0.11	\$ 0.11	\$ 0.12	4	4%	2%	3%	3%	3%	3%
TXN	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.18	\$ 0.11	\$ 0.15	\$ 0.14	\$ 0.16	\$ 0.20	N/A						
TXN	Open Interest Weighted Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.07	\$ 0.06	\$ 0.06	\$ 0.09	N/A						
A	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.19	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06	N/A						
A	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.14	\$ 0.09	\$ 0.09	\$ 0.08	\$ 0.08	\$ 0.12	N/A						
A	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.10	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06	0.5	19%	9%	9%	7%	8%	13%
A	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.11	\$ 0.06	\$ 0.06	\$ 0.06	\$ 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	\$ 0.08	\$ 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	\$ 0.13	\$ 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	\$ 0.20	\$ 0.24	N/A						
A	Open Interest Weighted Spread For All Series	\$ 0.15	\$ 0.08	\$ 0.09	\$ 0.08	\$ 0.08	\$ 0.11	N/A						
Tranche 1 13 Securitie	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.03	N/A						
Tranche 1 13 Securitie	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.06	\$ 0.11	N/A						
Tranche 1 13 Securitie	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.02	\$ 0.04	0.5	13%	4%	5%	4%	5%	7%
Tranche 1 13 Securitie	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.03	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.06	1.5	5%	2%	2%	2%	2%	4%
Tranche 1 13 Securitie	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.09	\$ 0.05	\$ 0.05	\$ 0.05	\$ 0.05	\$ 0.07	2.5	4%	2%	2%	2%	2%	3%
Tranche 1 13 Securitie	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.15	\$ 0.09	\$ 0.10	\$ 0.10	\$ 0.10	\$ 0.11	4	4%	2%	2%	2%	2%	3%
Tranche 1 13 Securitie	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.17	\$ 0.11	\$ 0.14	\$ 0.15	\$ 0.17	\$ 0.26	N/A						
Tranche 1 13 Securitie	Open Interest Weighted Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.05	\$ 0.06	\$ 0.06	\$ 0.10	N/A						

**EXHIBIT A-2**

Symbol	Quoted Spread Weighted By Open Interest	Pre-Pilot Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
AAPL	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.05	\$ 0.03	\$ 0.03	N/A				
AAPL	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.17	\$ 0.17	\$ 0.13	\$ 0.16	N/A				
AAPL	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.04	\$ 0.04	\$ 0.04	\$ 0.50	14%	7%	8%	9%
AAPL	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.06	\$ 0.06	\$ 0.07	\$ 1.50	6%	4%	4%	5%
AAPL	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.10	\$ 0.07	\$ 0.06	\$ 0.09	\$ 2.50	4%	3%	2%	4%
AAPL	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.16	\$ 0.12	\$ 0.11	\$ 0.14	\$ 4.00	4%	3%	3%	4%
AAPL	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.26	\$ 0.26	\$ 0.20	\$ 0.26	N/A				
AAPL	Open Interest Weighted Spread For All Series	\$ 0.16	\$ 0.16	\$ 0.13	\$ 0.15	N/A				
AMGN	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.03	\$ 0.06	\$ 0.05	N/A				
AMGN	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.15	\$ 0.09	\$ 0.11	\$ 0.18	N/A				
AMGN	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.04	\$ 0.06	\$ 0.07	\$ 0.50	15%	8%	12%	14%
AMGN	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.11	\$ 0.06	\$ 0.06	\$ 0.12	\$ 1.50	7%	4%	4%	8%
AMGN	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.13	\$ 0.08	\$ 0.08	\$ 0.14	\$ 2.50	5%	3%	3%	6%
AMGN	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.19	\$ 0.13	\$ 0.15	\$ 0.20	\$ 4.00	5%	3%	4%	5%
AMGN	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.26	\$ 0.20	\$ 0.26	\$ 0.31	N/A				
AMGN	Open Interest Weighted Spread For All Series	\$ 0.13	\$ 0.09	\$ 0.11	\$ 0.18	N/A				
AMZN	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.03	\$ 0.05	\$ 0.04	N/A				
AMZN	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.20	\$ 0.15	\$ 0.10	\$ 0.16	N/A				
AMZN	Open Interest Weighted Spread For Series Priced \$0.01 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	N/A				
AMZN	Open Interest Weighted Spread For All Series	\$ 0.18	\$ 0.14	\$ 0.09	\$ 0.15	N/A				
BMJ	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02	\$ 0.03	\$ 0.15	N/A				
BMJ	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.04	\$ 0.06	\$ 0.07	N/A				
BMJ	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.03	\$ 0.04	\$ 0.50	14%	5%	6%	8%
BMJ	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.10	\$ 0.05	\$ 0.04	\$ 0.05	\$ 1.50	7%	3%	3%	4%
BMJ	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.13	\$ 0.06	\$ 0.06	\$ 0.08	\$ 2.50	5%	3%	2%	3%
BMJ	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.18	\$ 0.11	\$ 0.13	\$ 0.14	\$ 4.00	5%	3%	3%	3%
BMJ	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.24	\$ 0.15	\$ 0.18	\$ 0.19	N/A				
BMJ	Open Interest Weighted Spread For All Series	\$ 0.09	\$ 0.04	\$ 0.06	\$ 0.07	N/A				
C	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.02	\$ 0.03	\$ 0.03	N/A				
C	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.15	\$ 0.10	\$ 0.09	\$ 0.10	N/A				
C	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.03	\$ 0.03	\$ 0.03	\$ 0.50	15%	6%	6%	7%
C	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.10	\$ 0.06	\$ 0.05	\$ 0.06	\$ 1.50	7%	4%	3%	4%
C	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.13	\$ 0.08	\$ 0.06	\$ 0.07	\$ 2.50	5%	3%	2%	3%
C	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.20	\$ 0.14	\$ 0.11	\$ 0.12	\$ 4.00	5%	3%	3%	3%
C	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.28	\$ 0.21	\$ 0.23	\$ 0.24	N/A				
C	Open Interest Weighted Spread For All Series	\$ 0.15	\$ 0.10	\$ 0.09	\$ 0.10	N/A				

**EXHIBIT A-2**

Symbol	Quoted Spread Weighted By Open Interest		Pre-Pilot Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
COP	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.04	\$ 0.21	\$ 0.03	N/A				
COP	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.20	\$ 0.15	\$ 0.14	\$ 0.10	N/A				
COP	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.03	\$ 0.04	\$ 0.03	\$ 0.50	17%	7%	9%	7%
COP	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.10	\$ 0.06	\$ 0.05	\$ 0.06	\$ 1.50	7%	4%	4%	4%
COP	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.14	\$ 0.08	\$ 0.07	\$ 0.07	\$ 2.50	6%	3%	3%	3%
COP	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.20	\$ 0.15	\$ 0.13	\$ 0.12	\$ 4.00	5%	4%	3%	3%
COP	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.27	\$ 0.24	\$ 0.22	\$ 0.24	N/A				
COP	Open Interest Weighted	Spread For All Series	\$ 0.19	\$ 0.14	\$ 0.14	\$ 0.10	N/A				
CSCO	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02	\$ 0.02	\$ 0.02	N/A				
CSCO	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.13	\$ 0.06	\$ 0.05	\$ 0.06	N/A				
CSCO	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.02	\$ 0.03	\$ 0.50	13%	4%	4%	5%
CSCO	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.03	\$ 0.03	\$ 0.05	\$ 1.50	6%	2%	2%	3%
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%	2%	2%
CSCO	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.16	\$ 0.10	\$ 0.10	\$ 0.11	\$ 4.00	4%	2%	2%	3%
CSCO	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.20	\$ 0.14	\$ 0.15	\$ 0.16	N/A				
CSCO	Open Interest Weighted	Spread For All Series	\$ 0.12	\$ 0.06	\$ 0.05	\$ 0.06	N/A				
DIA	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.03	\$ 0.02	\$ 0.05	N/A				
DIA	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.19	\$ 0.12	\$ 0.10	\$ 0.22	N/A				
DIA	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.09	\$ 0.04	\$ 0.04	\$ 0.08	\$ 0.50	18%	9%	8%	17%
DIA	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.13	\$ 0.07	\$ 0.05	\$ 0.12	\$ 1.50	8%	4%	4%	8%
DIA	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.15	\$ 0.08	\$ 0.07	\$ 0.12	\$ 2.50	6%	3%	3%	5%
DIA	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.22	\$ 0.14	\$ 0.12	\$ 0.17	\$ 4.00	5%	3%	3%	4%
DIA	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.30	\$ 0.20	\$ 0.18	\$ 0.37	N/A				
DIA	Open Interest Weighted	Spread For All Series	\$ 0.18	\$ 0.11	\$ 0.09	\$ 0.21	N/A				
DNDN	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.03	\$ 0.06	\$ 0.19	N/A				
DNDN	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.12	\$ 0.08	\$ 0.08	\$ 0.10	N/A				
DNDN	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.04	\$ 0.05	\$ 0.07	\$ 0.50	14%	7%	9%	15%
DNDN	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.13	\$ 0.11	\$ 0.08	\$ 0.14	\$ 1.50	9%	7%	5%	9%
DNDN	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.15	\$ 0.11	\$ 0.08	\$ 0.14	\$ 2.50	6%	4%	3%	6%
DNDN	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.17	\$ 0.14	\$ 0.11	\$ 0.10	\$ 4.00	4%	4%	3%	2%
DNDN	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.28	\$ 0.23	\$ 0.17	\$ 0.28	N/A				
DNDN	Open Interest Weighted	Spread For All Series	\$ 0.11	\$ 0.08	\$ 0.08	\$ 0.10	N/A				
FCX	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.05	\$ 0.11	\$ 0.10	N/A				
FCX	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.35	\$ 0.30	\$ 0.29	\$ 0.29	N/A				
FCX	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.11	\$ 0.07	\$ 0.08	\$ 0.10	\$ 0.50	22%	13%	17%	19%
FCX	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.17	\$ 0.11	\$ 0.11	\$ 0.13	\$ 1.50	11%	7%	7%	8%
FCX	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.20	\$ 0.14	\$ 0.14	\$ 0.13	\$ 2.50	8%	5%	5%	5%
FCX	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.28	\$ 0.20	\$ 0.21	\$ 0.17	\$ 4.00	7%	5%	5%	4%
FCX	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.47	\$ 0.42	\$ 0.38	\$ 0.49	N/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 \$0.00	\$ 0.06	\$ 0.02	\$ 0.06	\$ 0.07	N/A				
GM	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.12	\$ 0.07	\$ 0.10	\$ 0.14	N/A				
GM	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.03	\$ 0.05	\$ 0.06	\$ 0.50	15%	6%	9%	12%

**EXHIBIT A-2**

Symbol	Quoted Spread Weighted By Open Interest	Pre-Pilot Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
							7%	4%	4%	5%
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				
GM	Open Interest Weighted Spread For All Series	\$ 0.11	\$ 0.06	\$ 0.09	\$ 0.13	N/A				

**EXHIBIT A-2**

Symbol	Quoted Spread	Weighted By Open Interest	Pre-Pilot	Phase III	Phase IV	Phase V	Pre-Pilot	Phase III	Phase IV	Phase V	Phase IV	Phase V
			Spread	Spread	Spread	Spread	Spread As A Percentage Of The Midpoint Of The Premium Range	Spread As A Percentage Of The Midpoint Of The Premium Range	Spread As A Percentage Of The Midpoint Of The Premium Range	Spread As A Percentage Of The Midpoint Of The Premium Range	Spread As A Percentage Of The Midpoint Of The Premium Range	Spread As A Percentage Of The Midpoint Of The Premium Range
MO	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.03	\$ 0.07	\$ 0.26	N/A					
MO	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.17	\$ 0.12	\$ 0.15	\$ 0.15	N/A					
MO	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.03	\$ 0.05	\$ 0.07	\$ 0.50	16%	6%	11%	13%	
MO	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.10	\$ 0.06	\$ 0.09	\$ 0.10	\$ 1.50	7%	4%	6%	7%	
MO	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.12	\$ 0.08	\$ 0.12	\$ 0.12	\$ 2.50	5%	3%	5%	5%	
MO	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.21	\$ 0.13	\$ 0.19	\$ 0.20	\$ 4.00	5%	3%	5%	5%	
MO	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.30	\$ 0.20	\$ 0.31	\$ 0.38	N/A					
MO	Open Interest Weighted	Spread For All Series	\$ 0.16	\$ 0.11	\$ 0.14	\$ 0.15	N/A					
MOT	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.02	\$ 0.02	\$ 0.03	N/A					
MOT	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.10	\$ 0.05	\$ 0.06	\$ 0.07	N/A					
MOT	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.03	\$ 0.03	\$ 0.50	13%	5%	6%	7%	
MOT	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 0.04	\$ 0.05	\$ 0.06	\$ 1.50	6%	3%	3%	4%	
MOT	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.12	\$ 0.05	\$ 0.08	\$ 0.07	\$ 2.50	5%	2%	3%	3%	
MOT	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.18	\$ 0.11	\$ 0.14	\$ 0.15	\$ 4.00	4%	3%	4%	4%	
MOT	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.25	\$ 0.15	\$ 0.20	\$ 0.21	N/A					
MOT	Open Interest Weighted	Spread For All Series	\$ 0.10	\$ 0.05	\$ 0.06	\$ 0.06	N/A					
NYX	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.07	\$ 0.05	\$ 0.07	\$ 0.06	N/A					
NYX	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.19	\$ 0.15	\$ 0.15	\$ 0.26	N/A					
NYX	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.09	\$ 0.06	\$ 0.06	\$ 0.09	\$ 0.50	19%	11%	13%	18%	
NYX	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.14	\$ 0.10	\$ 0.08	\$ 0.13	\$ 1.50	9%	7%	5%	9%	
NYX	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.17	\$ 0.11	\$ 0.09	\$ 0.16	\$ 2.50	7%	5%	4%	6%	
NYX	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.24	\$ 0.18	\$ 0.15	\$ 0.20	\$ 4.00	6%	4%	4%	5%	
NYX	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.34	\$ 0.27	\$ 0.29	\$ 0.48	N/A					
NYX	Open Interest Weighted	Spread For All Series	\$ 0.18	\$ 0.14	\$ 0.14	\$ 0.23	N/A					
OIH	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.08	\$ 0.10	\$ 0.10	N/A					
OIH	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.22	\$ 0.28	\$ 0.24	\$ 0.39	N/A					
OIH	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.08	\$ 0.07	\$ 0.13	\$ 0.50	16%	17%	15%	25%	
OIH	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.11	\$ 0.12	\$ 0.10	\$ 0.17	\$ 1.50	7%	8%	6%	11%	
OIH	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.13	\$ 0.15	\$ 0.12	\$ 0.19	\$ 2.50	5%	6%	5%	8%	
OIH	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.20	\$ 0.21	\$ 0.18	\$ 0.24	\$ 4.00	5%	5%	4%	6%	
OIH	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.33	\$ 0.43	\$ 0.36	\$ 0.53	N/A					
OIH	Open Interest Weighted	Spread For All Series	\$ 0.21	\$ 0.26	\$ 0.23	\$ 0.37	N/A					
QCOM	Open Interest Weighted	Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02	\$ 0.03	\$ 0.04	N/A					
QCOM	Open Interest Weighted	Spread For All Series Priced Above \$0.00	\$ 0.13	\$ 0.07	\$ 0.08	\$ 0.11	N/A					
QCOM	Open Interest Weighted	Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.03	\$ 0.04	\$ 0.50	14%	5%	6%	9%	
QCOM	Open Interest Weighted	Spread For Series Priced \$1.00 to \$2.00	\$ 0.10	\$ 0.04	\$ 0.04	\$ 0.07	\$ 1.50	7%	3%	2%	5%	
QCOM	Open Interest Weighted	Spread For Series Priced \$2.00 to \$3.00	\$ 0.12	\$ 0.05	\$ 0.06	\$ 0.09	\$ 2.50	5%	2%	2%	4%	
QCOM	Open Interest Weighted	Spread For Series Priced \$3.00 to \$5.00	\$ 0.17	\$ 0.11	\$ 0.11	\$ 0.15	\$ 4.00	4%	3%	3%	4%	
QCOM	Open Interest Weighted	Spread For Series Priced Above \$5.00	\$ 0.23	\$ 0.16	\$ 0.17	\$ 0.22	N/A					
QCOM	Open Interest Weighted	Spread For All Series	\$ 0.13	\$ 0.07	\$ 0.08	\$ 0.10	N/A					

**EXHIBIT A-2**

Symbol	Quoted Spread Weighted By Open Interest	Pre-Pilot Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
RIMM	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.03	\$ 0.05	\$ 0.04	N/A				
RIMM	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.36	\$ 0.24	\$ 0.16	\$ 0.18	N/A				
RIMM	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.09	\$ 0.06	\$ 0.05	\$ 0.05	\$ 0.50	19%	11%	11%	11%
RIMM	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.13	\$ 0.08	\$ 0.06	\$ 0.09	\$ 1.50	9%	5%	4%	6%
RIMM	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.15	\$ 0.10	\$ 0.07	\$ 0.11	\$ 2.50	6%	4%	3%	4%
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%	4%
RIMM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.47	\$ 0.35	\$ 0.26	\$ 0.31	N/A				
RIMM	Open Interest Weighted Spread For All Series	\$ 0.33	\$ 0.21	\$ 0.15	\$ 0.16	N/A				
SPY	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.03	\$ 0.03	\$ 0.04	N/A				
SPY	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.16	\$ 0.11	\$ 0.09	\$ 0.16	N/A				
SPY	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.04	\$ 0.03	\$ 0.05	\$ 0.50	17%	7%	6%	11%
SPY	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.11	\$ 0.05	\$ 0.04	\$ 0.07	\$ 1.50	7%	3%	3%	5%
SPY	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.12	\$ 0.06	\$ 0.05	\$ 0.08	\$ 2.50	5%	2%	2%	3%
SPY	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%
SPY	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.26	\$ 0.19	\$ 0.17	\$ 0.25	N/A				
SPY	Open Interest Weighted Spread For All Series	\$ 0.16	\$ 0.10	\$ 0.09	\$ 0.14	N/A				
T	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.04	\$ 0.09	\$ 0.07	N/A				
T	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.14	\$ 0.08	\$ 0.07	\$ 0.11	N/A				
T	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.02	\$ 0.04	\$ 0.50	14%	5%	5%	9%
T	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.10	\$ 0.04	\$ 0.03	\$ 0.07	\$ 1.50	6%	3%	2%	5%
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%	3%
T	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.19	\$ 0.12	\$ 0.12	\$ 0.14	\$ 4.00	5%	3%	3%	4%
T	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.24	\$ 0.17	\$ 0.16	\$ 0.23	N/A				
T	Open Interest Weighted Spread For All Series	\$ 0.14	\$ 0.08	\$ 0.07	\$ 0.10	N/A				
XLE	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.05	\$ 0.05	\$ 0.07	N/A				
XLE	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.15	\$ 0.11	\$ 0.09	\$ 0.16	N/A				
XLE	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.04	\$ 0.04	\$ 0.08	\$ 0.50	17%	9%	7%	15%
XLE	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.11	\$ 0.07	\$ 0.05	\$ 0.10	\$ 1.50	7%	5%	3%	6%
XLE	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.13	\$ 0.08	\$ 0.06	\$ 0.09	\$ 2.50	5%	3%	2%	4%
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%	4%
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 Priced \$0.00	\$ 0.06	\$ 0.07	\$ 0.03	\$ 0.04	N/A				
XLF	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.11	\$ 0.06	\$ 0.05	\$ 0.07	N/A				
XLF	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.08	\$ 0.03	\$ 0.02	\$ 0.03	\$ 0.50	17%	6%	4%	6%
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%	3%
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%	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%	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				
YHOO	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.02	\$ 0.03	\$ 0.02	N/A				
YHOO	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.10	\$ 0.05	\$ 0.08	\$ 0.08	N/A				
YHOO	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.07	\$ 0.02	\$ 0.04	\$ 0.03	\$ 0.50	13%	4%	7%	7%



**EXHIBIT A-2**

Symbol	Quoted Spread Weighted By Open Interest	Pre-Pilot Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
							6%	3%	4%	5%
YHOO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.09	\$ 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	\$ 0.10	\$ 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	\$ 0.17	\$ 0.11	\$ 0.14	\$ 0.13	\$ 4.00	4%	3%	4%	3%
YHOO	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.21	\$ 0.15	\$ 0.21	\$ 0.17	N/A				
YHOO	Open Interest Weighted Spread For All Series	\$ 0.10	\$ 0.05	\$ 0.08	\$ 0.07	N/A				

**EXHIBIT A-2**

Symbol	Quoted Spread Weighted By Open Interest	Pre-Pilot Spread	Phase III Spread	Phase IV Spread	Phase V Spread	Premium Range Midpoint Value	Pre-Pilot Spread As A Percentage Of The Midpoint Of The Premium Range	Phase III Spread As A Percentage Of The Midpoint Of The Premium Range	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
2nd Tranche Of 22	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.06	\$ 0.03	\$ 0.03	\$ 0.04	N/A				
2nd Tranche Of 22	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.15	\$ 0.11	\$ 0.09	\$ 0.13	N/A				
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%
2nd Tranche Of 22	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.29	\$ 0.23	\$ 0.20	\$ 0.26	N/A				
2nd Tranche Of 22	Open Interest Weighted Spread For All Series	\$ 0.15	\$ 0.10	\$ 0.09	\$ 0.12	N/A				

**EXHIBIT A-3**

Symbol	Quoted Spread Weighted By Open Interest	Phase IV Spread*	Phase V Spread*	Premium Range Midpoint Value	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium 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	\$ 0.27			
AA	Open Interest Weighted Spread For All Series	\$ 0.0980	\$ 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			
AIG	Open Interest Weighted Spread For All Series	\$ 0.14	\$ 0.12			
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			
BSC**	Open Interest Weighted Spread For All Series Priced \$.00	\$ 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	\$ -			
CFC**	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.04	\$ -			
CFC**	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.12	\$ -			
CFC**	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.06	\$ -	\$ 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			
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	\$ 0.03	\$ 0.04	\$ 1.50	2%	3%
DELL	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.05	\$ 0.05	\$ 2.50	2%	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			

**EXHIBIT A-3**

Symbol	Quoted Spread Weighted By Open Interest	Phase IV Spread*	Phase V Spread*	Premium Range Midpoint Value	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
EBAY	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.07	\$ 0.02			
EBAY	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.08	\$ 0.08			
EBAY	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.03	\$ 0.03	\$ 0.50	6%	6%
EBAY	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.04	\$ 0.05	\$ 1.50	3%	4%
EBAY	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.06	\$ 0.07	\$ 2.50	2%	3%
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			
EEM	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.07			
EEM	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.12	\$ 0.19			
EEM	Open Interest Weighted Spread For Series Priced \$0.01 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%	4%
EEM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.22	\$ 0.36			
EEM	Open Interest Weighted Spread For All Series	\$ 0.12	\$ 0.17			
EMC	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.06			
EMC	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.04	\$ 0.06			
EMC	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.02	\$ 0.04	\$ 0.50	5%	7%
EMC	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.04	\$ 0.07	\$ 1.50	2%	5%
EMC	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.05	\$ 0.08	\$ 2.50	2%	3%
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 \$0.00	\$ 0.05	\$ 0.05			
F	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.04	\$ 0.09			
F	Open Interest Weighted Spread For Series Priced \$0.01 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			
GS	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.08	\$ 0.20			
GS	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.20	\$ 0.38			
GS	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.09	\$ 0.13	\$ 0.50	18%	26%
GS	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.11	\$ 0.22	\$ 1.50	7%	15%
GS	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.12	\$ 0.26	\$ 2.50	5%	10%
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			
GS	Open Interest Weighted Spread For All Series	\$ 0.19	\$ 0.37			
HAL	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.06			
HAL	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.12	\$ 0.19			
HAL	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.04	\$ 0.07	\$ 0.50	8%	13%
HAL	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.05	\$ 0.11	\$ 1.50	3%	7%
HAL	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.07	\$ 0.13	\$ 2.50	3%	5%
HAL	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.12	\$ 0.19	\$ 4.00	3%	5%
HAL	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.27	\$ 0.33			
HAL	Open Interest Weighted Spread For All Series	\$ 0.12	\$ 0.18			

**EXHIBIT A-3**

Symbol	Quoted Spread Weighted By Open Interest	Phase IV Spread*	Phase V Spread*	Premium Range Midpoint Value	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
HD	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.04	\$ 0.04			
HD	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.06	\$ 0.08			
HD	Open Interest Weighted Spread For Series Priced \$0.01 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 \$0.00	\$ 0.11	\$ 0.05			
JPM	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.13			
JPM	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 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			
LEH	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.02			
LEH	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.12	\$ 0.08			
LEH	Open Interest Weighted Spread For Series Priced \$0.01 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			
MER	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.05			
MER	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.14	\$ 0.23			
MER	Open Interest Weighted Spread For Series Priced \$0.01 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			
MNX	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.09	\$ 0.20			
MNX	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.36	\$ 0.84			
MNX	Open Interest Weighted Spread For Series Priced \$0.01 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			
MNX	Open Interest Weighted Spread For All Series	\$ 0.35	\$ 0.76			
NEM	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.20	\$ 0.07			
NEM	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.09	\$ 0.13			
NEM	Open Interest Weighted Spread For Series Priced \$0.01 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%	4%
NEM	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.11	\$ 0.16	\$ 4.00	3%	4%
NEM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.17	\$ 0.24			
NEM	Open Interest Weighted Spread For All Series	\$ 0.09	\$ 0.12			

**EXHIBIT A-3**

Symbol	Quoted Spread Weighted By Open Interest	Phase IV Spread*	Phase V Spread*	Premium Range Midpoint Value	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium Range
PFE	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.03	\$ 0.04			
PFE	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.07	\$ 0.08			
PFE	Open Interest Weighted Spread For Series Priced \$0.01 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			
RIO	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.05	\$ 0.03			
RIO	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.11	\$ 0.11			
RIO	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.04	\$ 0.05	\$ 0.50	9%	10%
RIO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.06	\$ 0.07	\$ 1.50	4%	5%
RIO	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.07	\$ 0.09	\$ 2.50	3%	3%
RIO	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			
SBUX	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.02	\$ 0.02			
SBUX	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.05	\$ 0.07			
SBUX	Open Interest Weighted Spread For Series Priced \$0.01 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 \$0.00	\$ 0.04	\$ 0.08			
SNDK	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.08	\$ 0.21			
SNDK	Open Interest Weighted Spread For Series Priced \$0.01 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 \$0.00	\$ 0.08	\$ 0.22			
TGT	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.12	\$ 0.21			
TGT	Open Interest Weighted Spread For Series Priced \$0.01 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	\$ 0.06	\$ 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			
TGT	Open Interest Weighted Spread For All Series	\$ 0.12	\$ 0.21			
VLO	Open Interest Weighted Spread For All Series Priced \$0.00	\$ 0.06	\$ 0.03			
VLO	Open Interest Weighted Spread For All Series Priced Above \$0.00	\$ 0.10	\$ 0.13			
VLO	Open Interest Weighted Spread For Series Priced \$0.01 to \$1.00	\$ 0.03	\$ 0.05	\$ 0.50	7%	10%
VLO	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.04	\$ 0.08	\$ 1.50	3%	5%
VLO	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.06	\$ 0.09	\$ 2.50	2%	4%
VLO	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.11	\$ 0.14	\$ 4.00	3%	3%
VLO	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.24	\$ 0.29			
VLO	Open Interest Weighted Spread For All Series	\$ 0.10	\$ 0.12			

**EXHIBIT A-3**

Symbol	Quoted Spread Weighted By Open Interest	Phase IV Spread*	Phase V Spread*	Premium Range Midpoint Value	Phase IV Spread As A Percentage Of The Midpoint Of The Premium Range	Phase V Spread As A Percentage Of The Midpoint Of The Premium 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			
VZ	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.07	\$ 0.08	\$ 0.50	13%	16%
VZ	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.08	\$ 0.10	\$ 1.50	6%	7%
VZ	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.12	\$ 0.13	\$ 2.50	5%	5%
VZ	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.17	\$ 0.17	\$ 4.00	4%	4%
VZ	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.24	\$ 0.27			
VZ	Open Interest Weighted Spread For All Series	\$ 0.12	\$ 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	\$ 0.08	\$ 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	\$ 4.00	4%	2%
WM	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.24	\$ 0.12			
WM	Open Interest Weighted Spread For All Series	\$ 0.08	\$ 0.04			
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			
Tranche 3	Open Interest Weighted Spread For All Series Priced \$.00	\$ 0.0608	\$ 0.06			
Tranche 3	Open Interest Weighted Spread For All Series Priced Above \$.00	\$ 0.1096	\$ 0.16			
Tranche 3	Open Interest Weighted Spread For Series Priced \$.01 to \$1.00	\$ 0.0401	\$ 0.06	\$ 0.50	8%	11%
Tranche 3	Open Interest Weighted Spread For Series Priced \$1.00 to \$2.00	\$ 0.0563	\$ 0.09	\$ 1.50	4%	6%
Tranche 3	Open Interest Weighted Spread For Series Priced \$2.00 to \$3.00	\$ 0.0749	\$ 0.11	\$ 2.50	3%	4%
Tranche 3	Open Interest Weighted Spread For Series Priced \$3.00 to \$5.00	\$ 0.1286	\$ 0.16	\$ 4.00	3%	4%
Tranche 3	Open Interest Weighted Spread For Series Priced Above \$5.00	\$ 0.2554	\$ 0.36			
Tranche 3	Open Interest Weighted Spread For All Series	\$ 0.1049	\$ 0.15			

\*NOTE: A data capture problem resulted in no "Pre Pilot" statistics for the 28 securities that comprise Tranche 3.

As a result there are no baseline stats or "Pre Pilot" stats for this group of securities.

\*\*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.

**EXHIBIT B-1**

Symbol	Quoted NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase I NBBO Size	Phase II NBBO Size	Phase III NBBO Size	Phase IV NBBO Size	Phase V NBBO Size	Phase I vs.	Phase II vs.	Phase III vs.	Phase IV vs.	Phase V vs.
								Pre-Pilot Percentage Difference	Pre-Pilot Percentage Difference	Pre-Pilot Percentage Difference	Pre-Pilot Percentage Difference	Pre-Pilot Percentage Difference
AMD	Open Interest Weighted NBBO Size Size For All Series Priced \$0.00	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 \$0.00	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 \$0.01 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%	-88%	-90%	-82%	-89%
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%	-73%
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 \$0.00	3,082	882	714	455	662	838	-71%	-77%	-85%	-79%	-73%
CAT	Open Interest Weighted NBBO Size Size For All Series Priced Above \$0.00	4,667	1,389	1,265	1,232	1,928	1,337	-70%	-73%	-74%	-59%	-71%
CAT	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 to \$1.00	5,630	1,142	1,053	958	1,684	1,178	-80%	-81%	-83%	-70%	-79%
CAT	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	4,857	927	818	648	1,117	865	-81%	-83%	-87%	-77%	-82%
CAT	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	3,997	857	767	702	1,119	881	-79%	-81%	-82%	-72%	-78%
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%	-49%	-46%	-25%	-43%
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%	-52%	-51%	-27%	-52%
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 \$0.00	1,581	549	434	349	728	400	-65%	-73%	-78%	-54%	-75%
WFMI	Open Interest Weighted NBBO Size Size For All Series Priced Above \$0.00	2,991	766	785	749	1,081	629	-74%	-74%	-75%	-64%	-79%
WFMI	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 to \$1.00	3,490	596	720	628	1,079	689	-83%	-79%	-82%	-69%	-80%
WFMI	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	3,458	543	573	464	787	575	-84%	-83%	-87%	-77%	-83%
WFMI	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	2,920	555	536	475	747	513	-81%	-82%	-84%	-74%	-82%
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%	-76%
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%	-73%	-75%	-63%	-79%
INTC	Open Interest Weighted NBBO Size Size For All Series Priced \$0.00	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 Above \$0.00	31,582	5,381	4,595	4,135	4,714	2,975	-83%	-85%	-87%	-85%	-91%
INTC	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 to \$1.00	43,584	5,033	3,775	3,559	3,960	2,324	-88%	-91%	-92%	-91%	-95%
INTC	Open Interest Weighted NBBO Size Size For Series Priced \$1.00 to \$2.00	25,481	3,790	3,125	2,467	3,209	2,232	-85%	-88%	-90%	-87%	-91%
INTC	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	18,187	2,949	2,843	2,391	3,123	2,079	-84%	-84%	-87%	-83%	-89%
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%	-47%	-57%	-43%	-64%
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%	-30%	-32%	-31%	-57%
INTC	Open Interest Weighted NBBO Size Size For All Series	29,363	5,314	4,568	4,076	4,583	2,891	-82%	-84%	-86%	-84%	-90%
MSFT	Open Interest Weighted NBBO Size Size For All Series Priced \$0.00	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 \$0.00	24,275	5,726	4,202	3,741	4,741	3,544	-76%	-83%	-85%	-80%	-85%
MSFT	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 to \$1.00	33,715	5,096	3,665	2,994	4,336	3,147	-85%	-89%	-91%	-87%	-91%
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%	-88%	-92%	-86%	-89%
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%	-83%	-88%	-82%	-86%
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%	-56%	-64%	-44%	-55%
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%	-49%	-53%	-54%	-69%
MSFT	Open Interest Weighted NBBO Size Size For All Series	22,898	5,667	4,187	3,606	4,608	3,441	-75%	-82%	-84%	-80%	-85%



**EXHIBIT B-1**

Symbol	Quoted NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase I NBBO Size	Phase II NBBO Size	Phase III NBBO Size	Phase IV NBBO Size	Phase V NBBO Size	Phase I vs.	Phase II vs.	Phase III vs.	Phase IV vs Pre-Pilot	Phase V vs Pre-Pilot
								Pre-Pilot Percentage Difference	Pre-Pilot Percentage Difference	Pre-Pilot Percentage Difference	Percentage Difference	Percentage Difference
QQQQ	Open Interest Weighted NBBO Size Size For All Series Priced \$0.00	9,066	3,277	1,716	1,399	1,961	11,249	-64%	-81%	-85%	-78%	24%
QQQQ	Open Interest Weighted NBBO Size Size For All Series Priced Above \$0.00	13,511	3,927	2,410	2,487	4,025	10,825	-71%	-82%	-82%	-70%	-20%
QQQQ	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 to \$1.00	16,054	3,459	2,206	2,374	3,672	15,275	-78%	-86%	-85%	-77%	-5%
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%	-87%	-89%	-82%	-34%
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%	-86%	-88%	-79%	-30%
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%	-63%	-67%	-42%	-46%
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%	-57%	-59%	-36%	-26%
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 \$0.00	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 \$0.00	35,717	7,993	8,468	8,938	9,501	7,469	-78%	-76%	-75%	-73%	-79%
IWM	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 to \$1.00	47,000	7,517	7,795	9,232	9,496	7,261	-84%	-83%	-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%	-83%	-84%	-84%	-85%
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%	-76%	-80%	-77%	-79%
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%	-43%	-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%	-53%
IWM	Open Interest Weighted NBBO Size Size For All Series	30,807	7,895	8,349	8,705	9,146	7,149	-74%	-73%	-72%	-70%	-77%
GE	Open Interest Weighted NBBO Size Size For All Series Priced \$0.00	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 \$0.00	34,573	6,147	5,380	4,884	5,795	1,574	-82%	-84%	-86%	-83%	-95%
GE	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 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 \$0.00	32,193	8,256	6,979	2,985	2,710	450	-74%	-78%	-91%	-92%	-99%
SMH	Open Interest Weighted NBBO Size Size For All Series Priced Above \$0.00	55,857	11,106	8,797	7,875	9,455	1,865	-80%	-84%	-86%	-83%	-97%
SMH	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 to \$1.00	77,299	10,128	7,440	6,553	8,297	1,856	-87%	-90%	-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%	-88%	-91%	-87%	-97%
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%	-84%	-87%	-82%	-96%
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	2,740	-31%	-51%	-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%	-41%	-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 \$0.00	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 Above \$0.00	37,786	9,652	6,612	6,227	8,767	886	-74%	-83%	-84%	-77%	-98%
FLEX	Open Interest Weighted NBBO Size Size For Series Priced \$0.01 to \$1.00	49,769	8,554	5,871	5,368	8,008	947	-83%	-88%	-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%	-88%	-91%	-85%	-98%
FLEX	Open Interest Weighted NBBO Size Size For Series Priced \$2.00 to \$3.00	27,076	6,102	4,342	3,349	5,306	518	-77%	-84%	-88%	-80%	-98%
FLEX	Open Interest Weighted NBBO Size Size For Series Priced \$3.00 to \$5.00	29,207	19,252	12,050	10,178	16,540	1,159	-34%	-59%	-65%	-43%	-96%
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%	-52%	-55%	-47%	-95%
FLEX	Open Interest Weighted NBBO Size Size For All Series	35,675	9,548	6,559	6,056	8,532	871	-73%	-82%	-83%	-76%	-98%

**EXHIBIT B-1**

Symbol	Quoted NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase I NBBO Size	Phase II NBBO Size	Phase III NBBO Size	Phase IV NBBO Size	Phase V NBBO Size	Phase I vs.	Phase II vs.	Phase III vs.	Phase IV vs Pre-Pilot	Phase V vs Pre-Pilot
								Pre-Pilot Percentage Difference	Pre-Pilot Percentage Difference	Pre-Pilot Percentage Difference	Percentage Difference	Percentage 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%	-97%
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%
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%	-89%
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%
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%
A	Open Interest Weighted NBBO Size Size For Series Priced \$.01 to \$1.00	1,907	508	690	442	894	693	-73%	-64%	-77%	-53%	-64%
A	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%
A	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%
A	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%	-93%
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%	-94%
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%

**EXHIBIT B-2**

Symbol	NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase III NBBO Size	Phase IV NBBO Size	Phase V NBBO Size	Phase III vs Pre-Pilot Percentage Difference	Percentage Difference Phase IV vs Pre-Pilot	Percentage Difference Phase V vs Pre-Pilot
AAPL	Open Interest Weighted NBBO Size For All Series Priced \$0.00	4,052	595	570	247	-85%	-86%	-94%
AAPL	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	3,440	702	1,227	666	-80%	-64%	-81%
AAPL	Open Interest Weighted NBBO Size For Series Priced \$0.01 to \$1.00	4,411	591	996	510	-87%	-77%	-88%
AAPL	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	4,323	491	800	497	-89%	-81%	-89%
AAPL	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	3,659	490	701	457	-87%	-81%	-88%
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%	-70%
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 \$0.00	2,879	356	768	174	-88%	-73%	-94%
AMGN	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	3,161	862	969	701	-73%	-69%	-78%
AMGN	Open Interest Weighted NBBO Size For Series Priced \$0.01 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%	-84%
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%	-60%
AMGN	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,538	982	1,034	663	-36%	-33%	-57%
AMGN	Open Interest Weighted NBBO Size For All Series	3,197	803	953	689	-75%	-70%	-78%
AMZN	Open Interest Weighted NBBO Size For All Series Priced \$0.00	2,208	282	455	382	-87%	-79%	-83%
AMZN	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	3,165	897	1,165	832	-72%	-63%	-74%
AMZN	Open Interest Weighted NBBO Size For Series Priced \$0.01 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%
BMJ	Open Interest Weighted NBBO Size For All Series Priced \$0.00	3,063	823	1,034	513	-73%	-66%	-83%
BMJ	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	5,275	1,936	1,813	1,279	-63%	-66%	-76%
BMJ	Open Interest Weighted NBBO Size For Series Priced \$0.01 to \$1.00	6,117	1,987	1,603	1,233	-68%	-74%	-80%
BMJ	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	4,292	1,340	1,389	1,100	-69%	-68%	-74%
BMJ	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	3,545	1,312	1,448	990	-63%	-59%	-72%
BMJ	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,748	3,252	3,071	2,055	-13%	-18%	-45%
BMJ	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	2,068	2,336	2,384	1,201	13%	15%	-42%
BMJ	Open Interest Weighted NBBO Size For All Series	5,062	1,781	1,766	1,231	-65%	-65%	-76%
C	Open Interest Weighted NBBO Size For All Series Priced \$0.00	4,468	7,099	1,728	494	59%	-61%	-89%
C	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	9,358	2,178	4,016	2,468	-77%	-57%	-74%
C	Open Interest Weighted NBBO Size For Series Priced \$0.01 to \$1.00	12,359	2,074	3,889	2,065	-83%	-69%	-83%
C	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	9,748	1,490	2,600	1,615	-85%	-73%	-83%
C	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	8,205	1,325	2,699	1,637	-84%	-67%	-80%
C	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	9,028	3,498	7,488	5,214	-61%	-17%	-42%
C	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	5,076	2,223	4,122	2,817	-56%	-19%	-45%
C	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 \$0.00	2,185	376	557	494	-83%	-75%	-77%
COP	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	3,027	1,172	1,644	2,468	-61%	-46%	-18%
COP	Open Interest Weighted NBBO Size For Series Priced \$0.01 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%	-42%
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%	41%
COP	Open Interest Weighted NBBO Size For All Series	3,005	1,140	1,616	2,321	-62%	-46%	-23%

**EXHIBIT B-2**

Symbol	NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase III NBBO Size	Phase IV NBBO Size	Phase V NBBO Size	Phase III vs Pre-Pilot Percentage Difference	Percentage Difference Phase IV vs Pre-Pilot	Percentage Difference Phase V vs Pre-Pilot
CSCO	Open Interest Weighted NBBO Size For All Series Priced \$0.00	15,302	1,424	1,560	865	-91%	-90%	-94%
CSCO	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	16,993	4,402	4,059	2,055	-74%	-76%	-88%
CSCO	Open Interest Weighted NBBO Size For Series Priced \$0.01 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 \$0.00	10,796	4,176	3,264	1,510	-61%	-70%	-86%
DIA	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	19,818	8,406	6,320	3,679	-58%	-68%	-81%
DIA	Open Interest Weighted NBBO Size For Series Priced \$0.01 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%
DNDN	Open Interest Weighted NBBO Size For All Series Priced \$0.00	2,204	527	408	196	-76%	-82%	-91%
DNDN	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	1,845	305	248	288	-83%	-87%	-84%
DNDN	Open Interest Weighted NBBO Size For Series Priced \$0.01 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%	-85%
FCX	Open Interest Weighted NBBO Size For All Series Priced \$0.00	640	615	582	942	-4%	-9%	47%
FCX	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	997	743	734	509	-25%	-26%	-49%
FCX	Open Interest Weighted NBBO Size For Series Priced \$0.01 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%	-72%
FCX	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,141	777	541	313	-32%	-53%	-73%
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%	-35%
GM	Open Interest Weighted NBBO Size For All Series Priced \$0.00	2,258	670	1,113	504	-70%	-51%	-78%
GM	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	4,309	1,487	2,106	1,194	-65%	-51%	-72%
GM	Open Interest Weighted NBBO Size For Series Priced \$0.01 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%	-46%
GM	Open Interest Weighted NBBO Size For All Series	4,101	1,409	2,078	1,145	-66%	-49%	-72%
MO	Open Interest Weighted NBBO Size For All Series Priced \$0.00	2,503	511	457	204	-80%	-82%	-92%
MO	Open Interest Weighted NBBO Size For All Series Priced Above \$0.00	2,848	1,229	774	495	-57%	-73%	-83%
MO	Open Interest Weighted NBBO Size For Series Priced \$0.01 to \$1.00	4,391	865	958	615	-80%	-78%	-86%
MO	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	3,053	728	587	509	-76%	-81%	-83%
MO	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,318	789	519	393	-66%	-78%	-83%
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%	-77%
MO	Open Interest Weighted NBBO Size For All Series	2,865	1,212	764	486	-58%	-73%	-83%

**EXHIBIT B-2**

Symbol	NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase III NBBO Size	Phase IV NBBO Size	Phase V NBBO Size	Phase III vs Pre-Pilot Percentage Difference	Percentage Difference Phase IV vs Pre-Pilot	Percentage Difference Phase V vs Pre-Pilot
MOT	Open Interest Weighted NBBO Size For All Series Priced \$.00	8,441	1,028	912	408	-88%	-89%	-95%
MOT	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	11,901	2,214	2,286	1,439	-81%	-81%	-88%
MOT	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	17,698	2,156	2,295	1,444	-88%	-87%	-92%
MOT	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	9,269	1,448	1,830	926	-84%	-80%	-90%
MOT	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	4,802	1,255	1,407	974	-74%	-71%	-80%
MOT	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	5,165	4,035	3,670	2,110	-22%	-29%	-59%
MOT	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	3,575	2,966	2,405	1,787	-17%	-33%	-50%
MOT	Open Interest Weighted NBBO Size For All Series	11,602	2,122	2,184	1,285	-82%	-81%	-89%
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%	-37%	-55%
NYX	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,314	615	463	345	-53%	-65%	-74%
NYX	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,317	692	508	335	-47%	-61%	-75%
NYX	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	1,627	1,181	1,299	802	-27%	-20%	-51%
NYX	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,160	813	751	414	-30%	-35%	-64%
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%	-76%
OIH	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	3,911	679	855	580	-83%	-78%	-85%
OIH	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	3,020	652	786	539	-78%	-74%	-82%
OIH	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	2,536	629	738	518	-75%	-71%	-80%
OIH	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	3,557	1,035	1,659	1,027	-71%	-53%	-71%
OIH	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,507	580	950	585	-62%	-37%	-61%
OIH	Open Interest Weighted NBBO Size For All Series	2,559	627	955	611	-75%	-63%	-76%
QCOM	Open Interest Weighted NBBO Size For All Series Priced \$.00	3,935	507	669	271	-87%	-83%	-93%
QCOM	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	7,917	1,654	2,107	1,281	-79%	-73%	-84%
QCOM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	10,532	1,209	1,514	959	-89%	-86%	-91%
QCOM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	8,137	987	1,298	751	-88%	-84%	-91%
QCOM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	6,491	973	1,177	815	-85%	-82%	-87%
QCOM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	8,760	3,616	4,146	2,799	-59%	-53%	-68%
QCOM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	3,750	1,805	2,486	1,458	-52%	-34%	-61%
QCOM	Open Interest Weighted NBBO Size For All Series	7,713	1,589	2,072	1,240	-79%	-73%	-84%
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%	-24%	-46%
RIMM	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	1,789	600	828	484	-66%	-54%	-73%
RIMM	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,835	522	678	510	-72%	-63%	-72%
RIMM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	1,783	534	576	482	-70%	-68%	-73%
RIMM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	2,354	1,126	1,651	1,439	-52%	-30%	-39%
RIMM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	895	622	961	696	-31%	7%	-22%
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	10,475	12,535	7,464	-72%	-66%	-80%
SPY	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	48,197	7,428	9,676	4,932	-85%	-80%	-90%
SPY	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	41,017	5,905	5,895	3,853	-86%	-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%	-82%	-88%
SPY	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	44,583	18,630	23,804	16,429	-58%	-47%	-63%
SPY	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	20,647	12,544	15,070	8,612	-39%	-27%	-58%
SPY	Open Interest Weighted NBBO Size For All Series	36,024	10,111	12,019	7,151	-72%	-67%	-80%

**EXHIBIT B-2**

Symbol	NBBO Size Weighted By Open Interest	Pre-Pilot NBBO Size	Phase III NBBO Size	Phase IV NBBO Size	Phase V NBBO Size	Phase III vs Pre-Pilot Percentage Difference	Percentage Difference Phase IV vs Pre-Pilot	Percentage Difference Phase V vs Pre-Pilot
T	Open Interest Weighted NBBO Size For All Series Priced \$.00	2,568	391	951	235	-85%	-63%	-91%
T	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	5,141	1,818	2,598	1,546	-65%	-49%	-70%
T	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	6,797	1,359	2,126	1,303	-80%	-69%	-81%
T	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	5,740	1,065	1,626	1,065	-81%	-72%	-81%
T	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	4,481	944	1,582	1,029	-79%	-65%	-77%
T	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	4,649	2,999	4,577	2,750	-36%	-2%	-41%
T	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	3,187	2,509	3,543	1,942	-21%	11%	-39%
T	Open Interest Weighted NBBO Size For All Series	5,001	1,752	2,553	1,499	-65%	-49%	-70%
XLE	Open Interest Weighted NBBO Size For All Series Priced \$.00	4,513	654	1,260	450	-86%	-72%	-90%
XLE	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	10,187	2,687	3,876	2,543	-74%	-62%	-75%
XLE	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	12,765	2,003	3,276	2,052	-84%	-74%	-84%
XLE	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	12,131	2,012	2,533	1,685	-83%	-79%	-86%
XLE	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	9,142	1,952	2,363	1,691	-79%	-74%	-82%
XLE	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	11,169	4,623	6,999	5,035	-59%	-37%	-55%
XLE	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	5,983	3,040	4,099	2,583	-49%	-31%	-57%
XLE	Open Interest Weighted NBBO Size For All Series	9,926	2,600	3,776	2,413	-74%	-62%	-76%
XLF	Open Interest Weighted NBBO Size For All Series Priced \$.00	6,170	1,181	1,695	777	-81%	-73%	-87%
XLF	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	19,320	4,462	5,864	2,921	-77%	-70%	-85%
XLF	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	22,379	3,882	4,857	2,184	-83%	-78%	-90%
XLF	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	16,909	3,434	3,896	1,980	-80%	-77%	-88%
XLF	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	12,881	3,176	4,145	1,912	-75%	-68%	-85%
XLF	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	15,848	7,418	13,038	7,110	-53%	-18%	-55%
XLF	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	10,946	7,133	9,575	4,294	-35%	-13%	-61%
XLF	Open Interest Weighted NBBO Size For All Series	18,688	4,250	5,606	2,728	-77%	-70%	-85%
YHOO	Open Interest Weighted NBBO Size For All Series Priced \$.00	6,348	1,082	448	417	-83%	-93%	-93%
YHOO	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	10,497	2,208	750	851	-79%	-93%	-92%
YHOO	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	12,692	1,873	705	795	-85%	-94%	-94%
YHOO	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	9,880	1,500	664	687	-85%	-93%	-93%
YHOO	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	8,679	1,409	663	738	-84%	-92%	-92%
YHOO	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	9,264	4,362	1,108	1,371	-53%	-88%	-85%
YHOO	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	4,868	3,028	787	956	-38%	-84%	-80%
YHOO	Open Interest Weighted NBBO Size For All Series	10,165	2,150	743	829	-79%	-93%	-92%
2nd Tranche	Open Interest Weighted NBBO Size For All Series Priced \$.00	8,301	2,258	3,584	1,736	-73%	-57%	-79%
2nd Tranche	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	13,792	3,945	5,100	3,087	-71%	-63%	-78%
2nd Tranche	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	15,871	2,826	4,021	2,077	-82%	-75%	-87%
2nd Tranche	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	15,107	2,526	2,796	1,793	-83%	-81%	-88%
2nd Tranche	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	12,443	2,383	2,818	1,901	-81%	-77%	-85%
2nd Tranche	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	16,581	7,502	9,757	6,917	-55%	-41%	-58%
2nd Tranche	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	8,000	5,040	6,672	4,041	-37%	-17%	-49%
2nd Tranche	Open Interest Weighted NBBO Size For All Series	13,393	3,838	5,006	2,977	-71%	-63%	-78%

### EXHIBIT B-3

Symbol	NBBO Size Weighted By Open Interest	Phase IV NBBO Size	Phase V NBBO 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 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 \$1.00 to \$2.00	667	-
CFC	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	844	-
CFC	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	965	-
CFC	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,026	-
CFC	Open Interest Weighted NBBO Size For All Series	718	-

### EXHIBIT B-3

Symbol	NBBO Size Weighted By Open Interest	Phase IV NBBO Size	Phase V NBBO 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 Above \$.00	2,091	1,550
EBAY	Open Interest Weighted NBBO Size For Series Priced \$.01 to \$1.00	2,066	1,571
EBAY	Open Interest Weighted NBBO Size For Series Priced \$1.00 to \$2.00	1,536	1,241
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 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



### EXHIBIT B-3

Symbol	NBBO Size Weighted By Open Interest	Phase IV NBBO Size	Phase V NBBO 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
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

### EXHIBIT B-3

Symbol	NBBO Size Weighted By Open Interest	Phase IV NBBO Size	Phase V NBBO 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	Open Interest Weighted NBBO Size For All Series Priced Above \$.00	1,580	919
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	861	654
NEM	Open Interest Weighted NBBO Size For Series Priced \$2.00 to \$3.00	967	672
NEM	Open Interest Weighted NBBO Size For Series Priced \$3.00 to \$5.00	2,783	1,823
NEM	Open Interest Weighted NBBO Size For Series Priced Above \$5.00	1,728	1,065
NEM	Open Interest Weighted NBBO Size For All Series	1,548	897
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	1,214

### EXHIBIT B-3

Symbol	NBBO Size Weighted By Open Interest	Phase IV NBBO Size	Phase V NBBO 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
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
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
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

### EXHIBIT B-3

Symbol	NBBO Size Weighted By Open Interest	Phase IV NBBO Size	Phase V NBBO Size
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
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



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
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

Under	Phase I vs Pre Pilot	Phase II Vs PrePilot	Phase III vs PrePilot	Phase IV vs PrePilot	Phase V vs PrePilot
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

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
AA	43%	241%	75%	118%	64%
AIG	-19%	19%	178%	252%	456%
BAC	-22%	16%	105%	197%	362%
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%	1648%
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%	17%
Pennies SubTotal	-11%	13%	52%	52%	72%
Pennies Ex ETFs					
SubTotal	-14%	10%	45%	45%	52%



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

EXHIBIT C-2 CUSTOMER VOLUME

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	36,508
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%	-22%
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%



**EXHIBIT C-3 FIRM VOLUME**

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
FIRM Industry ADV	3,116,871	3,161,803	3,723,087	4,702,467	3,762,612	3,495,487
SubTotal 13 Pilot Securities	402,794	457,182	560,787	506,346	358,842	350,871
SubTotal 22 Pilot 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 Securities	360,588	458,062	697,922	804,877	718,625	702,959
SubTotal Pilot Securities Ex ETFs	1,015,010	942,027	951,499	1,222,042	993,338	829,408
Industry ADV Ex Pilot Securities	1,741,273	1,761,714	2,073,665	2,675,548	2,050,649	1,963,121

Under						
A	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	3,585
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
WFMJ	11,241	2,759	3,124	3,103	1,725	2,171
Pennies SubTotal	402,794	457,182	560,787	506,346	358,842	350,871
Pennies Ex ETFs	158,167	155,517	139,541	141,626	126,172	139,733
SubTotal						

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
BMJ	16,267	18,091	35,815	21,444	5,144	3,933
C	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	35,982	39,304	34,488	21,868	17,973	15,166
RIMM	5,591	6,728	6,296	20,794	9,800	11,200
SPY	45,988	72,025	129,595	216,344	193,262	208,270
T	49,240	15,824	11,941	42,270	13,552	9,932
XLE	39,727	27,237	28,401	34,160	54,784	31,638
XLFX	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						
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	38,094	123,090	351,418	266,315	97,725
SubTotal 28 Pilot Securities	(67,992)	(7,259)	196,351	114,002	110,966
SubTotal All Pilot Securities	24,490	273,823	651,321	336,365	156,768
SubTotal ETF Pilot Securities	97,473	337,334	444,288	358,037	342,370
SubTotal Pilot Securities Ex ETFs	(72,983)	(63,511)	207,032	(21,672)	(185,602)
Industry ADV Ex Pilot 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)
IWM	58,264	101,318	55,487	(970)	(26,534)
JAVA	(2,295)	(1,225)	(4,191)	(62)	(1,732)
MSFT	(8,621)	(14,309)	3,748	4,641	13,824
QQQQ	375	80,135	73,928	(4,052)	(1,347)
SMH	(1,601)	(4,835)	(9,322)	(6,935)	(8,302)
TXN	(7,866)	(9,233)	(6,534)	(9,782)	(12,668)
WFMJ	(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					
SubTotal	(2,650)	(18,626)	(16,540)	(31,994)	(18,434)

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)
BMJ	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	830	4,454	16,220	381	(850)
GM	(20,260)	(15,632)	(25,738)	(30,337)	(36,877)
MO	(5,351)	(25,958)	(34,688)	(58,381)	(60,229)
MOT	16,602	1,720	(1,901)	(428)	(5,442)
NYX	2,211	15,488	(2,083)	(3,781)	(3,856)
OIH	2,577	(4,017)	(8,854)	(11,452)	(9,813)
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)
XLFX	22,453	77,765	126,002	157,703	107,841
YHOO	(21,660)	(14,318)	(10,370)	43,994	(22,331)
Pennies SubTotal	38,094	123,090	351,418	266,315	97,725
Pennies Ex ETFs					
SubTotal	4,288	(28,431)	52,624	(66,648)	(173,178)

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
FIRM Industry ADV	1%	19%	51%	21%	12%
SubTotal 13 Pilot Securities	14%	39%	26%	-11%	-13%
SubTotal 22 Pilot Securities	7%	22%	63%	47%	17%
SubTotal 28 Pilot Securities	-17%	-2%	48%	28%	27%
SubTotal All Pilot Securities	2%	20%	47%	24%	11%
SubTotal ETF Pilot Securities	27%	94%	123%	99%	95%
SubTotal Pilot Securities Ex ETFs	-7%	-6%	20%	-2%	-18%
Industry ADV Ex Pilot Securities	1%	19%	54%	18%	13%

Under					
A	30%	6%	-29%	-15%	-52%
AMD	184%	58%	-6%	-77%	-78%
CAT	-32%	-50%	-39%	-23%	-10%
FLEX	84%	50%	110%	144%	-7%
GE	-3%	82%	58%	54%	100%
INTC	-12%	-28%	-23%	-42%	-48%
IWM	51%	89%	49%	-1%	-23%
JAVA	-43%	-23%	-79%	-1%	-33%
MSFT	-22%	-37%	10%	12%	36%
QQQQ	0%	71%	65%	-4%	1%
SMH	-9%	-28%	-53%	-40%	-47%
TXN	-48%	-56%	-52%	-59%	-77%
WFMJ	-75%	-72%	-72%	-85%	-81%
Pennies SubTotal	14%	39%	26%	-11%	-13%
Pennies Ex ETFs					
SubTotal	-2%	-12%	-10%	-20%	-12%

Under					
AAPL	-30%	-4%	31%	-23%	-16%
AMGN	545%	123%	20%	2%	6%
AMZN	5%	-13%	-28%	-36%	-37%
BMJ	11%	120%	32%	-68%	-76%
C	-42%	29%	468%	289%	186%
COP	39%	19%	-41%	-48%	-50%
CSCO	0%	-15%	1%	24%	20%
DIA	-34%	23%	123%	199%	137%
DNDN	6923%	7110%	4745%	2705%	3268%
FCX	5%	29%	107%	3%	-6%
GM	-37%	-28%	-47%	-55%	-67%
MO	-8%	-40%	-53%	-89%	-92%
MOT	146%	15%	-17%	-4%	-48%
NYX	33%	232%	-31%	-57%	-58%
OIH	15%	-23%	-52%	-67%	-57%
QCOM	9%	-4%	-39%	-50%	-58%
RIMM	20%	13%	272%	75%	100%
SPY	57%	182%	370%	320%	353%
T	-68%	-76%	-14%	-72%	-80%
XLE	-31%	-29%	-14%	38%	-20%
XLFX	119%	413%	669%	838%	573%
YHOO	-47%	-31%	-22%	95%	-48%
Pennies SubTotal	7%	22%	63%	47%	17%
Pennies Ex ETFs					
SubTotal	1%	-6%	12%	-15%	-38%

Under						
AA	5,392	7,359	8,283	8,325	14,722	7,168
AIG	8,181	7,202	10,126	9,496	41,105	33,465
BAC	11,748	9,452	9,953	9,783	35,361	41,854
BSC	9,584	10,185	11,175	3,026	19,789	-
CFC	4,260	7,549	11,296	12,117	8,859	-
DELL	34,325	28,076	28,400	26,617	9,917	11,804
EBAY	26,273	23,017	17,073	12,294	6,628	5,172
EEM	4,932	7,152	10,987	11,561	41,964	109,889
EMC	14,783	8,586	8,682	8,201	15,289	14,446
F	21,173	21,607	17,447	11,587	13,156	5,902
GS	11,034	12,010	13,087	10,009	10,709	15,543
HAL	12,631	13,361	28,492	29,576	7,963	7,318
HD	15,021	11,411	13,377	12,150	10,020	13,732
JPM	22,448	23,899	7,357	7,418	27,732	32,692
LEH	2,452	4,211	8,506	10,460	43,763	30,622
MER	1,766	2,101	5,959	10,399	41,493	34,164
MNX	18,298	15,523	16,155	18,153	12,557	14,174
NEM	11,596	13,095	12,281	8,622	4,939	4,156
PFE	32,165	26,473	17,757	16,859	16,366	17,753
RIO	7,397	8,132	9,713	12,877	33,137	34,609
SBUX	4,538	6,228	11,798	11,674	4,355	3,172
SNDK	21,592	21,684	20,960	17,584	6,013	7,091
TGT	3,104	2,683	3,865	4,453	33,528	23,046
VLO	21,337	18,169	15,122	9,520	8,439	7,421
VZ	43,085	42,759	42,525	7,650	5,037	4,319
WM	2,192	2,721	4,222	7,143	19,016	7,648
WMT	21,122	21,111	15,615	18,359	19,335	18,053
XOM	18,316	14,561	20,602	16,841	13,559	16,499
Pennies SubTotal	410,747	342,755	403,488	607,098	524,749	521,714
Pennies Ex ETFs						
SubTotal	405,815	331,194	389,361	576,764	482,785	411,824

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)	(6,496)	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	

Under						
AA	36%	13%	1%	173%	33%	
AIG	-12%	41%	-6%	402%	309%	
BAC	-20%	5%	-2%	201%	256%	
BSC	6%	10%	-73%	106%	-100%	
CFC	77%	50%	7%	108%	-100%	
DELL	-18%	1%	-6%	-71%	-66%	
EBAY	-12%	-26%	-28%	-75%	-80%	
EEM	45%	54%	5%	751%	2128%	
EMC	-42%	1%	-6%	3%	-2%	
F	2%	-19%	-34%	-38%	-72%	
GS	9%	9%	-24%	-3%	41%	
HAL	6%	113%	4%	-37%	-42%	
HD	-24%	17%	-9%	-33%	-9%	
JPM	6%	-69%	1%	24%	46%	
LEH	72%	102%	23%	1685%	1149%	
MER	19%	184%	75%	2249%	1834%	
MNX	-15%	4%	12%	-31%	-23%	
NEM	13%	-6%	-30%	-57%	-64%	
PFE	-18%	-33%	-5%	-49%	-45%	
RIO	10%	19%	33%	348%	368%	
SBUX	37%	89%	-1%	-4%	-30%	
SNDK	0%	-3%	-16%	-72%	-67%	
TGT	-14%	44%	15%	980%	642%	
VLO	-15%	-17%	-37%	-60%	-65%	
VZ	-1%	-1%	-82%	-88%	-90%	
WM	24%	55%	69%	767%	249%	
WMT	0%	-2%	18%	-8%	-15%	
XOM	-20%	41%	-18%	-26%	-10%	
Pennies SubTotal	-17%	-2%	48%	28%	27%	
Pennies Ex ETFs						
SubTotal	-18%	-4%	42%	19%	1%	



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

**EXHIBIT C-4 MARKET MAKER VOLUME**

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%	-28%	-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 II	Average Daily Quotes Per Series Phase III	Average Daily Quotes Per Series Phase IV	Average Daily Quotes Per Series 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	9,541	9,717	9,745	10,307	8,640	8,715	176	2%	204	2%	766	8%	(901)	-9%	(826)	-9%
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%
A	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	Average Daily Quotes Per Underlying Phase I	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)	-24%	(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%
A	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%
BMJ	7,657	12,455	11,685	26,596	4,798	63%	4,027	53%	18,939	247%
C	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%
T	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-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	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%
BMJ	1,354,725	1,600,080	1,205,037	2,966,743	245,355	18%	(149,687)	-11%	1,612,018	119%
C	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%
T	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

Symbol	Average Daily Quotes Per Series Phase IV	Average Daily Quotes Per Series Phase V	Percentage Change Phase 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%

Symbol	Average Daily Quotes Per Underlying Phase IV	Average Daily Quotes Per Underlying Phase V	Percentage Change Phase V vs. Phase IV
AA	3,727,735	3,652,629	-2%
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%