

3iGroup	7/20/2018	Average effective spread	0.02112496
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02112496
		Average book depth at 3 price increments	NA

3iGroup	7/26/2018	Average effective spread	0.02001312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02001312
		Average book depth at 3 price increments	NA

3iGroup	8/1/2018	Average effective spread	0.02001312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02001312
		Average book depth at 3 price increments	NA

3iGroup	9/14/2018	Average effective spread	0.02668416
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02668416
		Average book depth at 3 price increments	NA

3iGroup	9/28/2018	Average effective spread	0.0222368
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0222368
		Average book depth at 3 price increments	NA

3MCo	7/9/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

3MCo	7/13/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

3MCo	7/16/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

3MCo	7/24/2018	Average effective spread	0.23433541
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23433541
		Average book depth at 3 price increments	NA

3MCo	7/26/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

3MCo	8/3/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

3MCo	8/6/2018	Average effective spread	0.17135777
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17135777
		Average book depth at 3 price increments	NA

3MCo	8/8/2018	Average effective spread	0.19625591
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19625591
		Average book depth at 3 price increments	NA

3MCo	8/10/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

3MCo	8/29/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

3MCo	9/5/2018	Average effective spread	0.18014535
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18014535
		Average book depth at 3 price increments	NA

3MCo	9/12/2018	Average effective spread	0.47452921
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47452921
		Average book depth at 3 price increments	NA

3MCo	9/13/2018	Average effective spread	0.17355466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17355466
		Average book depth at 3 price increments	NA

3MCo	9/14/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

3MCo	9/19/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

A2A	7/4/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

A2A	7/5/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

A2A	7/6/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

A2A	7/18/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

A2A	8/1/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

A2A	8/8/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

A2A	8/10/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

A2A	8/13/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

A2A	8/14/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

A2A	8/16/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

A2A	9/12/2018	Average effective spread	0.00466667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00466667
		Average book depth at 3 price increments	NA

A2A	9/14/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

A2A	9/20/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

A2A	9/21/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

ABB	7/2/2018	Average effective spread	0.05315897
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05315897
		Average book depth at 3 price increments	NA

ABB	7/4/2018	Average effective spread	0.05315897
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05315897
		Average book depth at 3 price increments	NA

ABB	7/9/2018	Average effective spread	0.0620188
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0620188
		Average book depth at 3 price increments	NA

ABB	7/16/2018	Average effective spread	0.05315897
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05315897
		Average book depth at 3 price increments	NA

ABB	7/18/2018	Average effective spread	0.05315897
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05315897
		Average book depth at 3 price increments	NA

ABB	8/2/2018	Average effective spread	0.05315897
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05315897
		Average book depth at 3 price increments	NA

ABB	9/21/2018	Average effective spread	0.05315897
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05315897
		Average book depth at 3 price increments	NA

Abbott	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Abbott	7/3/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Abbott	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Abbott	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Abbott	7/17/2018	Average effective spread	0.05649157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05649157
		Average book depth at 3 price increments	NA

Abbott	7/18/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Abbott	7/25/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Abbott	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Abbott	8/1/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Abbott	8/2/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Abbott	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Abbott	8/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Abbott	8/16/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Abbott	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AbbVie	7/2/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

AbbVie	7/6/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

AbbVie	7/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	7/10/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AbbVie	7/11/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	7/13/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AbbVie	7/17/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

AbbVie	7/18/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	7/19/2018	Average effective spread	0.1353287
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1353287
		Average book depth at 3 price increments	NA

AbbVie	7/20/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	7/24/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

AbbVie	7/27/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	7/31/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

AbbVie	8/1/2018	Average effective spread	0.1977205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1977205
		Average book depth at 3 price increments	NA

AbbVie	8/2/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	8/6/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

AbbVie	8/7/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

AbbVie	8/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	8/17/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AbbVie	8/20/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AbbVie	8/22/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AbbVie	8/23/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

AbbVie	8/24/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	8/31/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AbbVie	9/18/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbbVie	9/19/2018	Average effective spread	0.10984472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10984472
		Average book depth at 3 price increments	NA

AbbVie	9/25/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AbercFitch	8/10/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

AbercFitch	8/13/2018	Average effective spread	0.06810373
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06810373
		Average book depth at 3 price increments	NA

AbercFitch	8/22/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

AbercFitch	9/7/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AbercFitch	9/11/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AbercFitch	9/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AbercFitch	9/18/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

AbercFitch	9/19/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AbercFitch	9/21/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

AbercFitch	9/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AbercFitch	9/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AbercFitch	9/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AbercFitch	9/27/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

ABInbev	7/11/2018	Average effective spread	0.198
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.198
		Average book depth at 3 price increments	NA

ABInbev	7/17/2018	Average effective spread	0.198
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.198
		Average book depth at 3 price increments	NA

ABInbev	7/23/2018	Average effective spread	0.188
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.188
		Average book depth at 3 price increments	NA

ABInbev	7/26/2018	Average effective spread	0.188
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.188
		Average book depth at 3 price increments	NA

ABInbev	8/9/2018	Average effective spread	0.193
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.193
		Average book depth at 3 price increments	NA

ABInbev	9/27/2018	Average effective spread	0.188
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.188
		Average book depth at 3 price increments	NA

ABN AMRO	7/9/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

ABN AMRO	9/11/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

ABN AMRO	9/17/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

ACADIA	9/26/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Accenture	9/13/2018	Average effective spread	0.28706088
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28706088
		Average book depth at 3 price increments	NA

Accenture	9/14/2018	Average effective spread	0.28999007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28999007
		Average book depth at 3 price increments	NA

Accenture	9/19/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Accenture	9/20/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Accor	7/2/2018	Average effective spread	0.12
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12
		Average book depth at 3 price increments	NA

Accor	7/5/2018	Average effective spread	0.11
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11
		Average book depth at 3 price increments	NA

Accor	7/31/2018	Average effective spread	0.11
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11
		Average book depth at 3 price increments	NA

Accor	8/1/2018	Average effective spread	0.11
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11
		Average book depth at 3 price increments	NA

Accor	9/20/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Accor	9/25/2018	Average effective spread	0.12
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12
		Average book depth at 3 price increments	NA

ACS	8/16/2018	Average effective spread	0.09
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09
		Average book depth at 3 price increments	NA

ACS	8/20/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

ACS	9/6/2018	Average effective spread	0.085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.085
		Average book depth at 3 price increments	NA

ACS	9/10/2018	Average effective spread	0.075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.075
		Average book depth at 3 price increments	NA

ACS	9/13/2018	Average effective spread	0.085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.085
		Average book depth at 3 price increments	NA

ACS	9/19/2018	Average effective spread	0.095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.095
		Average book depth at 3 price increments	NA

Activision	7/5/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Activision	7/6/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Activision	7/11/2018	Average effective spread	0.06700528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06700528
		Average book depth at 3 price increments	NA

Activision	7/12/2018	Average effective spread	0.07176522
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07176522
		Average book depth at 3 price increments	NA

Activision	7/16/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Activision	7/17/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Activision	7/18/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Activision	7/20/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Activision	7/23/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Activision	7/24/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Activision	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Activision	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Activision	7/27/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Activision	7/30/2018	Average effective spread	0.09080497
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09080497
		Average book depth at 3 price increments	NA

Activision	7/31/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Activision	8/3/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Activision	8/7/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Activision	8/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Activision	8/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Activision	8/14/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Activision	8/16/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Activision	8/20/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Activision	8/21/2018	Average effective spread	0.06956832
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06956832
		Average book depth at 3 price increments	NA

Activision	8/22/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Activision	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Activision	8/24/2018	Average effective spread	0.09080497
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09080497
		Average book depth at 3 price increments	NA

Activision	8/31/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Activision	9/6/2018	Average effective spread	0.06678559
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06678559
		Average book depth at 3 price increments	NA

Activision	9/11/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Activision	9/17/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Activision	9/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Activision	9/21/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Activision	9/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Activision	9/27/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Adecco	8/7/2018	Average effective spread	0.15947692
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15947692
		Average book depth at 3 price increments	NA

Adecco	8/9/2018	Average effective spread	0.15947692
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15947692
		Average book depth at 3 price increments	NA

Adidas	7/2/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Adidas	7/9/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Adidas	7/10/2018	Average effective spread	0.45
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.45
		Average book depth at 3 price increments	NA

Adidas	7/13/2018	Average effective spread	0.475
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.475
		Average book depth at 3 price increments	NA

Adidas	7/16/2018	Average effective spread	0.475
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.475
		Average book depth at 3 price increments	NA

Adidas	7/20/2018	Average effective spread	0.48333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48333333
		Average book depth at 3 price increments	NA

Adidas	7/23/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Adidas	7/25/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Adidas	7/26/2018	Average effective spread	0.48333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48333333
		Average book depth at 3 price increments	NA

Adidas	7/27/2018	Average effective spread	0.475
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.475
		Average book depth at 3 price increments	NA

Adidas	7/31/2018	Average effective spread	0.475
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.475
		Average book depth at 3 price increments	NA

Adidas	8/1/2018	Average effective spread	0.475
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.475
		Average book depth at 3 price increments	NA

Adidas	8/2/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Adidas	8/9/2018	Average effective spread	2.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.1
		Average book depth at 3 price increments	NA

Adidas	8/23/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Adidas	8/29/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Adidas	8/30/2018	Average effective spread	0.6
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

Adidas	9/25/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Admiral	7/19/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Admiral	8/10/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Admiral	8/13/2018	Average effective spread	0.0583716
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0583716
		Average book depth at 3 price increments	NA

Admiral	8/14/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Admiral	8/17/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Admiral	8/23/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Adobe	7/2/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

Adobe	7/5/2018	Average effective spread	0.37347206
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.37347206
		Average book depth at 3 price increments	NA

Adobe	7/6/2018	Average effective spread	0.36732076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.36732076
		Average book depth at 3 price increments	NA

Adobe	7/10/2018	Average effective spread	0.35150312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.35150312
		Average book depth at 3 price increments	NA

Adobe	7/11/2018	Average effective spread	0.47013542
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47013542
		Average book depth at 3 price increments	NA

Adobe	7/13/2018	Average effective spread	0.28999007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28999007
		Average book depth at 3 price increments	NA

Adobe	7/16/2018	Average effective spread	0.43352051
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43352051
		Average book depth at 3 price increments	NA

Adobe	7/17/2018	Average effective spread	0.33392796
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.33392796
		Average book depth at 3 price increments	NA

Adobe	7/20/2018	Average effective spread	0.32074659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32074659
		Average book depth at 3 price increments	NA

Adobe	7/23/2018	Average effective spread	0.43937889
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43937889
		Average book depth at 3 price increments	NA

Adobe	7/24/2018	Average effective spread	0.38665343
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38665343
		Average book depth at 3 price increments	NA

Adobe	7/25/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

Adobe	7/26/2018	Average effective spread	0.36029069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.36029069
		Average book depth at 3 price increments	NA

Adobe	7/27/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

Adobe	7/30/2018	Average effective spread	0.41960684
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41960684
		Average book depth at 3 price increments	NA

Adobe	8/1/2018	Average effective spread	0.38372423
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38372423
		Average book depth at 3 price increments	NA

Adobe	8/3/2018	Average effective spread	0.34710933
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34710933
		Average book depth at 3 price increments	NA

Adobe	8/13/2018	Average effective spread	0.34271554
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34271554
		Average book depth at 3 price increments	NA

Adobe	8/20/2018	Average effective spread	0.48771057
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48771057
		Average book depth at 3 price increments	NA

Adobe	9/4/2018	Average effective spread	0.36029069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.36029069
		Average book depth at 3 price increments	NA

Adobe	9/5/2018	Average effective spread	0.49210436
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49210436
		Average book depth at 3 price increments	NA

Adobe	9/6/2018	Average effective spread	0.62831182
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.62831182
		Average book depth at 3 price increments	NA

Adobe	9/11/2018	Average effective spread	0.32514038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32514038
		Average book depth at 3 price increments	NA

Adobe	9/12/2018	Average effective spread	0.38079504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38079504
		Average book depth at 3 price increments	NA

Adobe	9/13/2018	Average effective spread	0.3497456
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3497456
		Average book depth at 3 price increments	NA

Adobe	9/18/2018	Average effective spread	0.28999007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28999007
		Average book depth at 3 price increments	NA

Adobe	9/19/2018	Average effective spread	0.31342361
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.31342361
		Average book depth at 3 price increments	NA

Adobe	9/21/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Adobe	9/24/2018	Average effective spread	0.57119256
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57119256
		Average book depth at 3 price increments	NA

Adobe	9/25/2018	Average effective spread	0.37786585
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.37786585
		Average book depth at 3 price increments	NA

Adobe	9/26/2018	Average effective spread	0.39251181
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39251181
		Average book depth at 3 price increments	NA

Adobe	9/27/2018	Average effective spread	0.35150312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.35150312
		Average book depth at 3 price increments	NA

AdvMicroDev	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/5/2018	Average effective spread	0.05448298
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05448298
		Average book depth at 3 price increments	NA

AdvMicroDev	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/25/2018	Average effective spread	0.05327469
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05327469
		Average book depth at 3 price increments	NA

AdvMicroDev	7/26/2018	Average effective spread	0.05398084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05398084
		Average book depth at 3 price increments	NA

AdvMicroDev	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/7/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

AdvMicroDev	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/22/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

AdvMicroDev	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/27/2018	Average effective spread	0.05467826
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05467826
		Average book depth at 3 price increments	NA

AdvMicroDev	8/28/2018	Average effective spread	0.0562405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0562405
		Average book depth at 3 price increments	NA

AdvMicroDev	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/4/2018	Average effective spread	0.05327469
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05327469
		Average book depth at 3 price increments	NA

AdvMicroDev	9/5/2018	Average effective spread	0.05931615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05931615
		Average book depth at 3 price increments	NA

AdvMicroDev	9/6/2018	Average effective spread	0.05382391
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05382391
		Average book depth at 3 price increments	NA

AdvMicroDev	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/12/2018	Average effective spread	0.05345777
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05345777
		Average book depth at 3 price increments	NA

AdvMicroDev	9/13/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

AdvMicroDev	9/14/2018	Average effective spread	0.05475337
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05475337
		Average book depth at 3 price increments	NA

AdvMicroDev	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/21/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

AdvMicroDev	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AdvMicroDev	9/28/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Aegon	7/2/2018	Average effective spread	0.01433333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01433333
		Average book depth at 3 price increments	NA

Aegon	8/1/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Aegon	9/12/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Aegon	9/13/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Aegon	9/18/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Aegon	9/19/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Aegon	9/20/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Aegon	9/21/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Aegon	9/25/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Aena	9/26/2018	Average effective spread	0.382
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.382
		Average book depth at 3 price increments	NA

Aena	9/27/2018	Average effective spread	0.482
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.482
		Average book depth at 3 price increments	NA

Aes	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	7/26/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Aes	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	8/7/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Aes	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	8/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Aes	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aes	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aetna	7/26/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

Aetna	8/15/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

Aflac	7/6/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Aflac	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aflac	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Aflac	7/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Ahold Delhaize	7/10/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

Ahold Delhaize	9/25/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Ahold Delhaize	9/27/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

AIG	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AIG	7/3/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AIG	7/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AIG	7/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AIG	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AIG	7/30/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AIG	8/1/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

AIG	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AIG	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AIG	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AIG	9/17/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Airbus	7/2/2018	Average effective spread	0.29
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29
		Average book depth at 3 price increments	NA

Airbus	7/13/2018	Average effective spread	0.33
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.33
		Average book depth at 3 price increments	NA

Airbus	7/18/2018	Average effective spread	0.31
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.31
		Average book depth at 3 price increments	NA

Airbus	7/19/2018	Average effective spread	0.3
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3
		Average book depth at 3 price increments	NA

Airbus	7/20/2018	Average effective spread	0.33
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.33
		Average book depth at 3 price increments	NA

AirFrance	7/2/2018	Average effective spread	0.02425
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02425
		Average book depth at 3 price increments	NA

AirFrance	7/4/2018	Average effective spread	0.02633333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02633333
		Average book depth at 3 price increments	NA

AirFrance	7/5/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

AirFrance	7/6/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

AirFrance	7/9/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

AirFrance	7/10/2018	Average effective spread	0.02633333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02633333
		Average book depth at 3 price increments	NA

AirFrance	7/11/2018	Average effective spread	0.02666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02666667
		Average book depth at 3 price increments	NA

AirFrance	7/12/2018	Average effective spread	0.0314
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0314
		Average book depth at 3 price increments	NA

AirFrance	7/13/2018	Average effective spread	0.0246
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0246
		Average book depth at 3 price increments	NA

AirFrance	7/16/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

AirFrance	7/17/2018	Average effective spread	0.02471429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02471429
		Average book depth at 3 price increments	NA

AirFrance	7/18/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

AirFrance	7/19/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

AirFrance	7/26/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

AirFrance	7/30/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

AirFrance	7/31/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

AirFrance	8/1/2018	Average effective spread	0.02757143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02757143
		Average book depth at 3 price increments	NA

AirFrance	8/2/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

AirFrance	8/3/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

AirFrance	8/6/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

AirFrance	8/9/2018	Average effective spread	0.02433333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02433333
		Average book depth at 3 price increments	NA

AirFrance	8/10/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

AirFrance	8/13/2018	Average effective spread	0.0302
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0302
		Average book depth at 3 price increments	NA

AirFrance	8/15/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

AirFrance	8/16/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

AirFrance	8/22/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

AirFrance	8/23/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

AirFrance	8/30/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

AirFrance	9/4/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

AirFrance	9/5/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

AirFrance	9/7/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

AirFrance	9/20/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

AirFrance	9/24/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

AirFrance	9/25/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

AirFrance	9/27/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

AirFrance	9/28/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

Akamai	7/6/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Akamai	7/10/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Akamai	7/27/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Akamai	9/10/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Aker Solutions	8/14/2018	Average effective spread	0.02112782
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02112782
		Average book depth at 3 price increments	NA

Aker Solutions	8/16/2018	Average effective spread	0.01702533
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01702533
		Average book depth at 3 price increments	NA

Alcoa	7/6/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Alcoa	7/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alcoa	7/10/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

Alcoa	7/18/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alcoa	7/19/2018	Average effective spread	0.15641889
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15641889
		Average book depth at 3 price increments	NA

Alcoa	7/26/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Alcoa	7/30/2018	Average effective spread	0.09373416
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09373416
		Average book depth at 3 price increments	NA

Alcoa	8/2/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alcoa	8/6/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Alcoa	8/7/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alcoa	8/8/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Alcoa	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Alcoa	8/10/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alcoa	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Alcoa	8/15/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Alcoa	8/16/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alcoa	8/17/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Alcoa	8/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Alcoa	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Alcoa	8/22/2018	Average effective spread	0.11130932
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11130932
		Average book depth at 3 price increments	NA

Alcoa	8/23/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Alcoa	8/27/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Alcoa	8/28/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Alcoa	8/30/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Alcoa	8/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Alcoa	9/7/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Alcoa	9/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alcoa	9/13/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alcoa	9/14/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Alcoa	9/17/2018	Average effective spread	0.11130932
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11130932
		Average book depth at 3 price increments	NA

Alcoa	9/18/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Alcoa	9/19/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Alcoa	9/20/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Alcoa	9/21/2018	Average effective spread	0.05931615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05931615
		Average book depth at 3 price increments	NA

Alcoa	9/24/2018	Average effective spread	0.07615901
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07615901
		Average book depth at 3 price increments	NA

Alcoa	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Alcoa	9/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Alcoa	9/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Alexion Pharmaceu- ticals	7/6/2018	Average effective spread	0.32514038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32514038
		Average book depth at 3 price increments	NA

Alexion Pharmaceu- ticals	7/30/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

Alexion Pharmaceu- ticals	8/24/2018	Average effective spread	0.29877765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29877765
		Average book depth at 3 price increments	NA

Alexion Pharmaceu- ticals	8/27/2018	Average effective spread	0.25483976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25483976
		Average book depth at 3 price increments	NA

Alexion Pharmaceuticals	9/6/2018	Average effective spread	0.24605218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24605218
		Average book depth at 3 price increments	NA

Alexion Pharmaceuticals	9/7/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

Alexion Pharmaceuticals	9/13/2018	Average effective spread	0.21968945
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21968945
		Average book depth at 3 price increments	NA

Alexion Pharmaceuticals	9/14/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

Alexion Pharmaceuticals	9/17/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Alexion Pharmaceuticals	9/18/2018	Average effective spread	0.25483976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25483976
		Average book depth at 3 price increments	NA

Alibaba	7/2/2018	Average effective spread	0.15158572
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15158572
		Average book depth at 3 price increments	NA

Alibaba	7/3/2018	Average effective spread	0.1977205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1977205
		Average book depth at 3 price increments	NA

Alibaba	7/5/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Alibaba	7/6/2018	Average effective spread	0.15993392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15993392
		Average book depth at 3 price increments	NA

Alibaba	7/9/2018	Average effective spread	0.15622361
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15622361
		Average book depth at 3 price increments	NA

Alibaba	7/10/2018	Average effective spread	0.16647578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16647578
		Average book depth at 3 price increments	NA

Alibaba	7/11/2018	Average effective spread	0.16549938
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16549938
		Average book depth at 3 price increments	NA

Alibaba	7/12/2018	Average effective spread	0.15524721
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15524721
		Average book depth at 3 price increments	NA

Alibaba	7/13/2018	Average effective spread	0.16476709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16476709
		Average book depth at 3 price increments	NA

Alibaba	7/16/2018	Average effective spread	0.15993392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15993392
		Average book depth at 3 price increments	NA

Alibaba	7/17/2018	Average effective spread	0.16319787
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16319787
		Average book depth at 3 price increments	NA

Alibaba	7/18/2018	Average effective spread	0.16344895
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16344895
		Average book depth at 3 price increments	NA

Alibaba	7/19/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Alibaba	7/20/2018	Average effective spread	0.18160994
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18160994
		Average book depth at 3 price increments	NA

Alibaba	7/23/2018	Average effective spread	0.17926659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17926659
		Average book depth at 3 price increments	NA

Alibaba	7/24/2018	Average effective spread	0.19288733
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19288733
		Average book depth at 3 price increments	NA

Alibaba	7/25/2018	Average effective spread	0.18571081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18571081
		Average book depth at 3 price increments	NA

Alibaba	7/26/2018	Average effective spread	0.17355466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17355466
		Average book depth at 3 price increments	NA

Alibaba	7/27/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Alibaba	7/30/2018	Average effective spread	0.20309069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20309069
		Average book depth at 3 price increments	NA

Alibaba	7/31/2018	Average effective spread	0.2387292
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2387292
		Average book depth at 3 price increments	NA

Alibaba	8/1/2018	Average effective spread	0.30317144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30317144
		Average book depth at 3 price increments	NA

Alibaba	8/2/2018	Average effective spread	0.19235032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19235032
		Average book depth at 3 price increments	NA

Alibaba	8/3/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Alibaba	8/6/2018	Average effective spread	0.18344069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18344069
		Average book depth at 3 price increments	NA

Alibaba	8/7/2018	Average effective spread	0.1810241
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1810241
		Average book depth at 3 price increments	NA

Alibaba	8/8/2018	Average effective spread	0.18956061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18956061
		Average book depth at 3 price increments	NA

Alibaba	8/9/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Alibaba	8/10/2018	Average effective spread	0.18629665
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18629665
		Average book depth at 3 price increments	NA

Alibaba	8/13/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Alibaba	8/14/2018	Average effective spread	0.1717572
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1717572
		Average book depth at 3 price increments	NA

Alibaba	8/15/2018	Average effective spread	0.1687215
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1687215
		Average book depth at 3 price increments	NA

Alibaba	8/16/2018	Average effective spread	0.16891677
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16891677
		Average book depth at 3 price increments	NA

Alibaba	8/17/2018	Average effective spread	0.16821935
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16821935
		Average book depth at 3 price increments	NA

Alibaba	8/20/2018	Average effective spread	0.1603733
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1603733
		Average book depth at 3 price increments	NA

Alibaba	8/21/2018	Average effective spread	0.16068714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16068714
		Average book depth at 3 price increments	NA

Alibaba	8/22/2018	Average effective spread	0.15178544
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15178544
		Average book depth at 3 price increments	NA

Alibaba	8/23/2018	Average effective spread	0.28839233
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28839233
		Average book depth at 3 price increments	NA

Alibaba	8/24/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Alibaba	8/27/2018	Average effective spread	0.15671181
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15671181
		Average book depth at 3 price increments	NA

Alibaba	8/28/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Alibaba	8/30/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Alibaba	8/31/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Alibaba	9/4/2018	Average effective spread	0.15085342
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15085342
		Average book depth at 3 price increments	NA

Alibaba	9/5/2018	Average effective spread	0.15338318
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15338318
		Average book depth at 3 price increments	NA

Alibaba	9/6/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Alibaba	9/7/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Alibaba	9/10/2018	Average effective spread	0.16745218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16745218
		Average book depth at 3 price increments	NA

Alibaba	9/11/2018	Average effective spread	0.20634535
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20634535
		Average book depth at 3 price increments	NA

Alibaba	9/12/2018	Average effective spread	0.27241491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27241491
		Average book depth at 3 price increments	NA

Alibaba	9/13/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Alibaba	9/14/2018	Average effective spread	0.1977205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1977205
		Average book depth at 3 price increments	NA

Alibaba	9/17/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Alibaba	9/18/2018	Average effective spread	0.1883837
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1883837
		Average book depth at 3 price increments	NA

Alibaba	9/19/2018	Average effective spread	0.18805417
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18805417
		Average book depth at 3 price increments	NA

Alibaba	9/20/2018	Average effective spread	0.18981168
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18981168
		Average book depth at 3 price increments	NA

Alibaba	9/21/2018	Average effective spread	0.15641889
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15641889
		Average book depth at 3 price increments	NA

Alibaba	9/24/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Alibaba	9/25/2018	Average effective spread	0.1977205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1977205
		Average book depth at 3 price increments	NA

Alibaba	9/26/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Alibaba	9/27/2018	Average effective spread	0.17495269
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17495269
		Average book depth at 3 price increments	NA

Alibaba	9/28/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

AllianzAG	7/2/2018	Average effective spread	0.41
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41
		Average book depth at 3 price increments	NA

AllianzAG	8/1/2018	Average effective spread	0.41
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41
		Average book depth at 3 price increments	NA

AllianzAG	8/7/2018	Average effective spread	0.44
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.44
		Average book depth at 3 price increments	NA

AllianzAG	8/28/2018	Average effective spread	0.41
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41
		Average book depth at 3 price increments	NA

AllianzAG	8/29/2018	Average effective spread	0.39
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39
		Average book depth at 3 price increments	NA

AllianzAG	9/4/2018	Average effective spread	0.42
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42
		Average book depth at 3 price increments	NA

AllianzAG	9/6/2018	Average effective spread	0.43
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43
		Average book depth at 3 price increments	NA

AllianzAG	9/7/2018	Average effective spread	0.41
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41
		Average book depth at 3 price increments	NA

AllianzAG	9/10/2018	Average effective spread	0.42
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42
		Average book depth at 3 price increments	NA

AllianzAG	9/13/2018	Average effective spread	0.45
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.45
		Average book depth at 3 price increments	NA

AllianzAG	9/17/2018	Average effective spread	0.43666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43666667
		Average book depth at 3 price increments	NA

AllianzAG	9/18/2018	Average effective spread	0.43
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43
		Average book depth at 3 price increments	NA

AllianzAG	9/19/2018	Average effective spread	0.45
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.45
		Average book depth at 3 price increments	NA

AllianzAG	9/28/2018	Average effective spread	0.41
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41
		Average book depth at 3 price increments	NA

Allstate	9/4/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Allstate	9/26/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Alpha Bank	7/6/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Alpha Bank	7/13/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Alpha Bank	7/19/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Alpha Bank	7/27/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Alpha Bank	8/1/2018	Average effective spread	0.01766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01766667
		Average book depth at 3 price increments	NA

Alpha Bank	8/3/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Alpha Bank	8/7/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Alpha Bank	8/10/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Alpha Bank	8/13/2018	Average effective spread	0.01683333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01683333
		Average book depth at 3 price increments	NA

Alpha Bank	8/14/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Alpha Bank	8/17/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Alpha Bank	8/20/2018	Average effective spread	0.0195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0195
		Average book depth at 3 price increments	NA

Alpha Bank	8/21/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Alpha Bank	8/28/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Alpha Bank	8/29/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Alpha Bank	8/30/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Alpha Bank	8/31/2018	Average effective spread	0.01866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01866667
		Average book depth at 3 price increments	NA

Alpha Bank	9/3/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Alpha Bank	9/5/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Alpha Bank	9/6/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Alpha Bank	9/7/2018	Average effective spread	0.01666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01666667
		Average book depth at 3 price increments	NA

Alpha Bank	9/11/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Alpha Bank	9/13/2018	Average effective spread	0.0155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0155
		Average book depth at 3 price increments	NA

Alpha Bank	9/17/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Alpha Bank	9/18/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Alpha Bank	9/19/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Alpha Bank	9/20/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Alpha Bank	9/21/2018	Average effective spread	0.0152
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0152
		Average book depth at 3 price increments	NA

Alpha Bank	9/24/2018	Average effective spread	0.0165
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0165
		Average book depth at 3 price increments	NA

Alpha Bank	9/26/2018	Average effective spread	0.01666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01666667
		Average book depth at 3 price increments	NA

Alpha Bank	9/28/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

Altaba	7/9/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Altaba	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Altaba	8/1/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Altaba	8/15/2018	Average effective spread	0.07322982
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07322982
		Average book depth at 3 price increments	NA

Altaba	8/16/2018	Average effective spread	0.06737143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06737143
		Average book depth at 3 price increments	NA

Altaba	8/17/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Altaba	8/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Altaba	8/23/2018	Average effective spread	0.06737143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06737143
		Average book depth at 3 price increments	NA

Altaba	8/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Altaba	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Altaba	9/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Altaba	9/6/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Altaba	9/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Altice	7/4/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Altice	7/5/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Altice	7/11/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Altice	7/17/2018	Average effective spread	0.0175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0175
		Average book depth at 3 price increments	NA

Altice	7/20/2018	Average effective spread	0.0165
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0165
		Average book depth at 3 price increments	NA

Altice	7/24/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Altice	7/26/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Altice	8/9/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Altice	8/16/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Altice	9/6/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Altice	9/20/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Altice	9/21/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Altice	9/27/2018	Average effective spread	0.01742857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01742857
		Average book depth at 3 price increments	NA

Altice	9/28/2018	Average effective spread	0.0175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0175
		Average book depth at 3 price increments	NA

Altri	8/31/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

Altri	9/3/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

Altria	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Altria	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Altria	7/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Altria	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Altria	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Altria	8/1/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Altria	8/2/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Altria	8/3/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Altria	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Altria	8/8/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Altria	9/6/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Altria	9/7/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Altria	9/10/2018	Average effective spread	0.06370994
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06370994
		Average book depth at 3 price increments	NA

Amadeus	7/4/2018	Average effective spread	0.162
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.162
		Average book depth at 3 price increments	NA

Amadeus	7/5/2018	Average effective spread	0.162
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.162
		Average book depth at 3 price increments	NA

Amazon	7/2/2018	Average effective spread	2.05336403
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.05336403
		Average book depth at 3 price increments	NA

Amazon	7/3/2018	Average effective spread	2.46052181
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.46052181
		Average book depth at 3 price increments	NA

Amazon	7/5/2018	Average effective spread	1.99478018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.99478018
		Average book depth at 3 price increments	NA

Amazon	7/6/2018	Average effective spread	1.62218688
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.62218688
		Average book depth at 3 price increments	NA

Amazon	7/9/2018	Average effective spread	1.69349179
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.69349179
		Average book depth at 3 price increments	NA

Amazon	7/10/2018	Average effective spread	1.55188625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.55188625
		Average book depth at 3 price increments	NA

Amazon	7/11/2018	Average effective spread	1.67256899
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.67256899
		Average book depth at 3 price increments	NA

Amazon	7/12/2018	Average effective spread	1.86179483
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.86179483
		Average book depth at 3 price increments	NA

Amazon	7/13/2018	Average effective spread	1.64718265
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.64718265
		Average book depth at 3 price increments	NA

Amazon	7/16/2018	Average effective spread	2.00298192
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.00298192
		Average book depth at 3 price increments	NA

Amazon	7/17/2018	Average effective spread	1.77684825
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.77684825
		Average book depth at 3 price increments	NA

Amazon	7/18/2018	Average effective spread	1.91080999
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.91080999
		Average book depth at 3 price increments	NA

Amazon	7/19/2018	Average effective spread	1.75422023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.75422023
		Average book depth at 3 price increments	NA

Amazon	7/20/2018	Average effective spread	1.7258803
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.7258803
		Average book depth at 3 price increments	NA

Amazon	7/23/2018	Average effective spread	2.39754416
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.39754416
		Average book depth at 3 price increments	NA

Amazon	7/24/2018	Average effective spread	1.88932924
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.88932924
		Average book depth at 3 price increments	NA

Amazon	7/25/2018	Average effective spread	1.82232396
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.82232396
		Average book depth at 3 price increments	NA

Amazon	7/26/2018	Average effective spread	2.03195839
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.03195839
		Average book depth at 3 price increments	NA

Amazon	7/27/2018	Average effective spread	2.78566219
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.78566219
		Average book depth at 3 price increments	NA

Amazon	7/30/2018	Average effective spread	2.64066715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.64066715
		Average book depth at 3 price increments	NA

Amazon	7/31/2018	Average effective spread	3.16548083
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	3.16548083
		Average book depth at 3 price increments	NA

Amazon	8/1/2018	Average effective spread	2.0250485
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.0250485
		Average book depth at 3 price increments	NA

Amazon	8/2/2018	Average effective spread	1.94445132
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.94445132
		Average book depth at 3 price increments	NA

Amazon	8/3/2018	Average effective spread	1.61691433
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.61691433
		Average book depth at 3 price increments	NA

Amazon	8/6/2018	Average effective spread	1.84162525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.84162525
		Average book depth at 3 price increments	NA

Amazon	8/7/2018	Average effective spread	1.61440359
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.61440359
		Average book depth at 3 price increments	NA

Amazon	8/8/2018	Average effective spread	1.87468328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.87468328
		Average book depth at 3 price increments	NA

Amazon	8/9/2018	Average effective spread	1.60812675
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.60812675
		Average book depth at 3 price increments	NA

Amazon	8/10/2018	Average effective spread	1.96590671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.96590671
		Average book depth at 3 price increments	NA

Amazon	8/13/2018	Average effective spread	1.88179703
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.88179703
		Average book depth at 3 price increments	NA

Amazon	8/14/2018	Average effective spread	1.73115284
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.73115284
		Average book depth at 3 price increments	NA

Amazon	8/15/2018	Average effective spread	1.83074539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.83074539
		Average book depth at 3 price increments	NA

Amazon	8/16/2018	Average effective spread	2.13098764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.13098764
		Average book depth at 3 price increments	NA

Amazon	8/17/2018	Average effective spread	2.3023454
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.3023454
		Average book depth at 3 price increments	NA

Amazon	8/20/2018	Average effective spread	2.41365472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.41365472
		Average book depth at 3 price increments	NA

Amazon	8/21/2018	Average effective spread	1.93107024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.93107024
		Average book depth at 3 price increments	NA

Amazon	8/22/2018	Average effective spread	1.81024104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.81024104
		Average book depth at 3 price increments	NA

Amazon	8/23/2018	Average effective spread	1.71885023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.71885023
		Average book depth at 3 price increments	NA

Amazon	8/27/2018	Average effective spread	1.7381829
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.7381829
		Average book depth at 3 price increments	NA

Amazon	8/28/2018	Average effective spread	1.81683173
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.81683173
		Average book depth at 3 price increments	NA

Amazon	8/29/2018	Average effective spread	1.87761247
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.87761247
		Average book depth at 3 price increments	NA

Amazon	8/30/2018	Average effective spread	1.87834477
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.87834477
		Average book depth at 3 price increments	NA

Amazon	8/31/2018	Average effective spread	1.90397521
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.90397521
		Average book depth at 3 price increments	NA

Amazon	9/4/2018	Average effective spread	1.74433421
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.74433421
		Average book depth at 3 price increments	NA

Amazon	9/5/2018	Average effective spread	2.18810689
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.18810689
		Average book depth at 3 price increments	NA

Amazon	9/6/2018	Average effective spread	2.144169
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.144169
		Average book depth at 3 price increments	NA

Amazon	9/7/2018	Average effective spread	5.43511692
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	5.43511692
		Average book depth at 3 price increments	NA

Amazon	9/10/2018	Average effective spread	1.39722488
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.39722488
		Average book depth at 3 price increments	NA

Amazon	9/11/2018	Average effective spread	2.53668081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.53668081
		Average book depth at 3 price increments	NA

Amazon	9/12/2018	Average effective spread	2.57124529
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.57124529
		Average book depth at 3 price increments	NA

Amazon	9/13/2018	Average effective spread	1.96841745
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.96841745
		Average book depth at 3 price increments	NA

Amazon	9/14/2018	Average effective spread	1.95670067
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.95670067
		Average book depth at 3 price increments	NA

Amazon	9/17/2018	Average effective spread	3.50038519
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	3.50038519
		Average book depth at 3 price increments	NA

Amazon	9/18/2018	Average effective spread	2.60771374
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.60771374
		Average book depth at 3 price increments	NA

Amazon	9/20/2018	Average effective spread	3.497456
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	3.497456
		Average book depth at 3 price increments	NA

Amazon	9/21/2018	Average effective spread	1.66085222
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.66085222
		Average book depth at 3 price increments	NA

Amazon	9/24/2018	Average effective spread	2.03871807
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.03871807
		Average book depth at 3 price increments	NA

Amazon	9/25/2018	Average effective spread	2.30761795
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.30761795
		Average book depth at 3 price increments	NA

Amazon	9/26/2018	Average effective spread	2.2709612
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.2709612
		Average book depth at 3 price increments	NA

Amazon	9/27/2018	Average effective spread	2.17931931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.17931931
		Average book depth at 3 price increments	NA

Amazon	9/28/2018	Average effective spread	1.86472403
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.86472403
		Average book depth at 3 price increments	NA

AMC	7/17/2018	Average effective spread	0.27241491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27241491
		Average book depth at 3 price increments	NA

AMC	7/18/2018	Average effective spread	0.41301616
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41301616
		Average book depth at 3 price increments	NA

AMC	7/19/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

AMC	7/23/2018	Average effective spread	0.52725467
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52725467
		Average book depth at 3 price increments	NA

AMC	8/10/2018	Average effective spread	0.20650808
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20650808
		Average book depth at 3 price increments	NA

AMC	8/20/2018	Average effective spread	0.21968945
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21968945
		Average book depth at 3 price increments	NA

AMC	8/21/2018	Average effective spread	0.43059132
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43059132
		Average book depth at 3 price increments	NA

AMC	9/5/2018	Average effective spread	0.3163528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3163528
		Average book depth at 3 price increments	NA

AMC	9/25/2018	Average effective spread	0.32953417
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32953417
		Average book depth at 3 price increments	NA

Amcor	8/23/2018	Average effective spread	0.04888765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04888765
		Average book depth at 3 price increments	NA

American Airlines	7/3/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	7/6/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

American Airlines	7/9/2018	Average effective spread	0.07322982
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07322982
		Average book depth at 3 price increments	NA

American Airlines	7/10/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

American Airlines	7/11/2018	Average effective spread	0.06370994
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06370994
		Average book depth at 3 price increments	NA

American Airlines	7/12/2018	Average effective spread	0.06678559
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06678559
		Average book depth at 3 price increments	NA

American Airlines	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

American Airlines	7/17/2018	Average effective spread	0.05931615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05931615
		Average book depth at 3 price increments	NA

American Airlines	7/18/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

American Airlines	7/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	7/26/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

American Airlines	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

American Airlines	7/30/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

American Airlines	7/31/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

American Airlines	8/1/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

American Airlines	8/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	8/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	8/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	8/21/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

American Airlines	8/22/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	8/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

American Airlines	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

American Airlines	9/11/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

American Airlines	9/13/2018	Average effective spread	0.05931615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05931615
		Average book depth at 3 price increments	NA

American Airlines	9/14/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	9/21/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Airlines	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

American Airlines	9/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AmericanEagle	9/25/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

American Electric	7/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

American Electric	7/17/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Amer Sports	7/3/2018	Average effective spread	0.079
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.079
		Average book depth at 3 price increments	NA

Amer Sports	9/14/2018	Average effective spread	0.0615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0615
		Average book depth at 3 price increments	NA

AMEX	7/3/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

AMEX	7/6/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

AMEX	7/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

AMEX	7/10/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

AMEX	7/11/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AMEX	7/12/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AMEX	7/13/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

AMEX	7/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

AMEX	7/19/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

AMEX	8/1/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

AMEX	8/2/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

AMEX	8/15/2018	Average effective spread	0.08494659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08494659
		Average book depth at 3 price increments	NA

AMEX	9/10/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

AMEX	9/12/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

AMEX	9/27/2018	Average effective spread	0.11716771
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11716771
		Average book depth at 3 price increments	NA

AMEX	9/28/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Amgen	8/3/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Amgen	9/25/2018	Average effective spread	0.24605218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24605218
		Average book depth at 3 price increments	NA

AMP	7/2/2018	Average effective spread	0.02095185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02095185
		Average book depth at 3 price increments	NA

AMP	7/12/2018	Average effective spread	0.02153972
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02153972
		Average book depth at 3 price increments	NA

AMP	7/13/2018	Average effective spread	0.02158675
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02158675
		Average book depth at 3 price increments	NA

AMP	7/20/2018	Average effective spread	0.02095185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02095185
		Average book depth at 3 price increments	NA

AMP	8/3/2018	Average effective spread	0.02031694
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02031694
		Average book depth at 3 price increments	NA

AMP	8/9/2018	Average effective spread	0.02095185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02095185
		Average book depth at 3 price increments	NA

AMP	8/10/2018	Average effective spread	0.02095185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02095185
		Average book depth at 3 price increments	NA

AMP	8/23/2018	Average effective spread	0.02158675
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02158675
		Average book depth at 3 price increments	NA

AMP	9/13/2018	Average effective spread	0.02222166
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02222166
		Average book depth at 3 price increments	NA

AMP	9/28/2018	Average effective spread	0.02040764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02040764
		Average book depth at 3 price increments	NA

Anadarko	7/2/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

Anadarko	7/3/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Anadarko	7/25/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Anadarko	8/1/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Anadarko	9/7/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Anadarko	9/17/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Analog Devices	7/9/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Analog Devices	7/10/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Analog Devices	7/11/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Anglo American	7/4/2018	Average effective spread	0.0500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0500328
		Average book depth at 3 price increments	NA

Anglo American	7/5/2018	Average effective spread	0.0500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0500328
		Average book depth at 3 price increments	NA

Anglo American	7/9/2018	Average effective spread	0.0500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0500328
		Average book depth at 3 price increments	NA

Anglo American	7/13/2018	Average effective spread	0.0528124
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0528124
		Average book depth at 3 price increments	NA

Anglo American	7/16/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Anglo American	7/17/2018	Average effective spread	0.0500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0500328
		Average book depth at 3 price increments	NA

Anglo American	7/19/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Anglo American	7/20/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Anglo American	7/24/2018	Average effective spread	0.06988708
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06988708
		Average book depth at 3 price increments	NA

Anglo American	8/6/2018	Average effective spread	0.05929813
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05929813
		Average book depth at 3 price increments	NA

Anglo American	8/7/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Anglo American	8/20/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Anglo American	8/30/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Anglo American	9/10/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Anglo American	9/17/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Anglo American	9/19/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Anglo American	9/20/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Antofagasta	8/8/2018	Average effective spread	0.02334864
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02334864
		Average book depth at 3 price increments	NA

Antofagasta	8/10/2018	Average effective spread	0.02334864
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02334864
		Average book depth at 3 price increments	NA

A&NZBank	7/6/2018	Average effective spread	0.09079134
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09079134
		Average book depth at 3 price increments	NA

A&NZBank	7/13/2018	Average effective spread	0.08983899
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08983899
		Average book depth at 3 price increments	NA

A&NZBank	7/20/2018	Average effective spread	0.09142625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09142625
		Average book depth at 3 price increments	NA

A&NZBank	8/3/2018	Average effective spread	0.08952154
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08952154
		Average book depth at 3 price increments	NA

A&NZBank	8/10/2018	Average effective spread	0.09142625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09142625
		Average book depth at 3 price increments	NA

A&NZBank	8/16/2018	Average effective spread	0.09650549
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09650549
		Average book depth at 3 price increments	NA

A&NZBank	8/22/2018	Average effective spread	0.09132043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09132043
		Average book depth at 3 price increments	NA

A&NZBank	8/23/2018	Average effective spread	0.09348969
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09348969
		Average book depth at 3 price increments	NA

A&NZBank	8/24/2018	Average effective spread	0.0911088
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0911088
		Average book depth at 3 price increments	NA

A&NZBank	8/27/2018	Average effective spread	0.09237861
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09237861
		Average book depth at 3 price increments	NA

A&NZBank	8/29/2018	Average effective spread	0.09015644
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09015644
		Average book depth at 3 price increments	NA

A&NZBank	9/3/2018	Average effective spread	0.09015644
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09015644
		Average book depth at 3 price increments	NA

A&NZBank	9/5/2018	Average effective spread	0.09047389
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09047389
		Average book depth at 3 price increments	NA

A&NZBank	9/6/2018	Average effective spread	0.08983899
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08983899
		Average book depth at 3 price increments	NA

A&NZBank	9/10/2018	Average effective spread	0.09206115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09206115
		Average book depth at 3 price increments	NA

A&NZBank	9/26/2018	Average effective spread	0.0984102
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0984102
		Average book depth at 3 price increments	NA

A&NZBank	9/28/2018	Average effective spread	0.09079134
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09079134
		Average book depth at 3 price increments	NA

Apache	8/22/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Apache	8/24/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Apache	9/7/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Apache	9/10/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Apache	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Apache	9/13/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Apache	9/14/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Apache	9/20/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Apache	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Apache	9/26/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Apple	7/2/2018	Average effective spread	0.15378261
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15378261
		Average book depth at 3 price increments	NA

Apple	7/3/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	7/5/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	7/6/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	7/9/2018	Average effective spread	0.15015296
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15015296
		Average book depth at 3 price increments	NA

Apple	7/10/2018	Average effective spread	0.14871286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14871286
		Average book depth at 3 price increments	NA

Apple	7/11/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	7/12/2018	Average effective spread	0.14763131
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14763131
		Average book depth at 3 price increments	NA

Apple	7/13/2018	Average effective spread	0.15671181
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15671181
		Average book depth at 3 price increments	NA

Apple	7/16/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	7/17/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Apple	7/18/2018	Average effective spread	0.14792423
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14792423
		Average book depth at 3 price increments	NA

Apple	7/19/2018	Average effective spread	0.15134162
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15134162
		Average book depth at 3 price increments	NA

Apple	7/20/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Apple	7/23/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Apple	7/24/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	7/25/2018	Average effective spread	0.14687809
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14687809
		Average book depth at 3 price increments	NA

Apple	7/26/2018	Average effective spread	0.14743603
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14743603
		Average book depth at 3 price increments	NA

Apple	7/27/2018	Average effective spread	0.15189956
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15189956
		Average book depth at 3 price increments	NA

Apple	7/30/2018	Average effective spread	0.15566567
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15566567
		Average book depth at 3 price increments	NA

Apple	7/31/2018	Average effective spread	0.15197341
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15197341
		Average book depth at 3 price increments	NA

Apple	8/1/2018	Average effective spread	0.166626
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.166626
		Average book depth at 3 price increments	NA

Apple	8/2/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	8/3/2018	Average effective spread	0.15085342
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15085342
		Average book depth at 3 price increments	NA

Apple	8/6/2018	Average effective spread	0.14609348
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14609348
		Average book depth at 3 price increments	NA

Apple	8/7/2018	Average effective spread	0.14813346
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14813346
		Average book depth at 3 price increments	NA

Apple	8/8/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	8/9/2018	Average effective spread	0.14719193
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14719193
		Average book depth at 3 price increments	NA

Apple	8/10/2018	Average effective spread	0.15378261
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15378261
		Average book depth at 3 price increments	NA

Apple	8/13/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	8/14/2018	Average effective spread	0.14436735
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14436735
		Average book depth at 3 price increments	NA

Apple	8/15/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	8/16/2018	Average effective spread	0.14675255
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14675255
		Average book depth at 3 price increments	NA

Apple	8/17/2018	Average effective spread	0.14871286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14871286
		Average book depth at 3 price increments	NA

Apple	8/20/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	8/21/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	8/23/2018	Average effective spread	0.15231802
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15231802
		Average book depth at 3 price increments	NA

Apple	8/27/2018	Average effective spread	0.14587379
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14587379
		Average book depth at 3 price increments	NA

Apple	8/28/2018	Average effective spread	0.14645963
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14645963
		Average book depth at 3 price increments	NA

Apple	8/29/2018	Average effective spread	0.14562272
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14562272
		Average book depth at 3 price increments	NA

Apple	8/30/2018	Average effective spread	0.15378261
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15378261
		Average book depth at 3 price increments	NA

Apple	8/31/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Apple	9/4/2018	Average effective spread	0.15085342
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15085342
		Average book depth at 3 price increments	NA

Apple	9/5/2018	Average effective spread	0.15921023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15921023
		Average book depth at 3 price increments	NA

Apple	9/6/2018	Average effective spread	0.16403479
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16403479
		Average book depth at 3 price increments	NA

Apple	9/7/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Apple	9/10/2018	Average effective spread	0.16330249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16330249
		Average book depth at 3 price increments	NA

Apple	9/11/2018	Average effective spread	0.15231802
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15231802
		Average book depth at 3 price increments	NA

Apple	9/12/2018	Average effective spread	0.19596299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19596299
		Average book depth at 3 price increments	NA

Apple	9/13/2018	Average effective spread	0.169739
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.169739
		Average book depth at 3 price increments	NA

Apple	9/14/2018	Average effective spread	0.16476709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16476709
		Average book depth at 3 price increments	NA

Apple	9/17/2018	Average effective spread	0.18077303
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18077303
		Average book depth at 3 price increments	NA

Apple	9/18/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Apple	9/19/2018	Average effective spread	0.15524721
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15524721
		Average book depth at 3 price increments	NA

Apple	9/20/2018	Average effective spread	0.15466137
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15466137
		Average book depth at 3 price increments	NA

Apple	9/21/2018	Average effective spread	0.14587379
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14587379
		Average book depth at 3 price increments	NA

Apple	9/24/2018	Average effective spread	0.16169143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16169143
		Average book depth at 3 price increments	NA

Apple	9/25/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Apple	9/26/2018	Average effective spread	0.15692103
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15692103
		Average book depth at 3 price increments	NA

Apple	9/27/2018	Average effective spread	0.15231802
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15231802
		Average book depth at 3 price increments	NA

Apple	9/28/2018	Average effective spread	0.16110559
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16110559
		Average book depth at 3 price increments	NA

Applied Materials	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	7/18/2018	Average effective spread	0.05448298
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05448298
		Average book depth at 3 price increments	NA

Applied Materials	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	7/20/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Applied Materials	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	7/26/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Applied Materials	7/30/2018	Average effective spread	0.05638696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05638696
		Average book depth at 3 price increments	NA

Applied Materials	7/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Applied Materials	8/1/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Applied Materials	8/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Applied Materials	8/7/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Applied Materials	8/8/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Applied Materials	8/10/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Applied Materials	8/17/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Applied Materials	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Applied Materials	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

ArcelorMittal	7/6/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

ArcelorMittal	7/9/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

ArcelorMittal	7/10/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

ArcelorMittal	7/18/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

ArcelorMittal	7/24/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

ArcelorMittal	7/25/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

ArcelorMittal	7/26/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

ArcelorMittal	7/27/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

ArcelorMittal	9/19/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

ArcelorMittal	9/20/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

Archer Daniels	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Archer Daniels	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Archer Daniels	8/15/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Ashtead	7/5/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Ashtead	7/9/2018	Average effective spread	0.0500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0500328
		Average book depth at 3 price increments	NA

Ashtead	7/10/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Assa Abloy	8/23/2018	Average effective spread	0.03878352
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03878352
		Average book depth at 3 price increments	NA

Assa Abloy	9/3/2018	Average effective spread	0.03878352
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03878352
		Average book depth at 3 price increments	NA

Assicurazioni Generali	7/19/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	7/25/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	7/26/2018	Average effective spread	0.0435
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0435
		Average book depth at 3 price increments	NA

Assicurazioni Generali	7/27/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

Assicurazioni Generali	7/30/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	8/8/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/5/2018	Average effective spread	0.0385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0385
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/10/2018	Average effective spread	0.03766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03766667
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/11/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/12/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/13/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/14/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/17/2018	Average effective spread	0.03975
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03975
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/20/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/21/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/24/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Assicurazioni Generali	9/25/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Associated British Foods	9/21/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

AstraZeneca	7/26/2018	Average effective spread	0.14834695
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14834695
		Average book depth at 3 price increments	NA

Atlantia	7/2/2018	Average effective spread	0.061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.061
		Average book depth at 3 price increments	NA

Atlantia	8/16/2018	Average effective spread	0.11635714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11635714
		Average book depth at 3 price increments	NA

Atlantia	8/17/2018	Average effective spread	0.06822222
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06822222
		Average book depth at 3 price increments	NA

Atlantia	8/20/2018	Average effective spread	0.08675
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08675
		Average book depth at 3 price increments	NA

Atlantia	8/21/2018	Average effective spread	0.08266667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08266667
		Average book depth at 3 price increments	NA

Atlantia	8/22/2018	Average effective spread	0.0685
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0685
		Average book depth at 3 price increments	NA

Atlantia	8/24/2018	Average effective spread	0.066
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.066
		Average book depth at 3 price increments	NA

Atlantia	8/28/2018	Average effective spread	0.0635
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0635
		Average book depth at 3 price increments	NA

Atlantia	8/29/2018	Average effective spread	0.066
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.066
		Average book depth at 3 price increments	NA

Atlantia	8/30/2018	Average effective spread	0.061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.061
		Average book depth at 3 price increments	NA

Atlantia	8/31/2018	Average effective spread	0.061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.061
		Average book depth at 3 price increments	NA

Atlantia	9/3/2018	Average effective spread	0.07028571
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07028571
		Average book depth at 3 price increments	NA

Atlantia	9/5/2018	Average effective spread	0.063
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.063
		Average book depth at 3 price increments	NA

Atlantia	9/6/2018	Average effective spread	0.196
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.196
		Average book depth at 3 price increments	NA

Atlantia	9/10/2018	Average effective spread	0.066
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.066
		Average book depth at 3 price increments	NA

Atlantia	9/11/2018	Average effective spread	0.0685
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0685
		Average book depth at 3 price increments	NA

Atlantia	9/20/2018	Average effective spread	0.076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.076
		Average book depth at 3 price increments	NA

Atlantia	9/21/2018	Average effective spread	0.0685
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0685
		Average book depth at 3 price increments	NA

Atlantia	9/25/2018	Average effective spread	0.071
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.071
		Average book depth at 3 price increments	NA

Atlantia	9/26/2018	Average effective spread	0.061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.061
		Average book depth at 3 price increments	NA

Atlantia	9/27/2018	Average effective spread	0.061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.061
		Average book depth at 3 price increments	NA

Atlantia	9/28/2018	Average effective spread	0.0635
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0635
		Average book depth at 3 price increments	NA

AT&T	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/25/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

AT&T	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AT&T	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

AUDCAD	7/2/2018	Average effective spread	0.0002486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002486
		Average book depth at 3 price increments	NA

AUDCAD	7/3/2018	Average effective spread	0.00020667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020667
		Average book depth at 3 price increments	NA

AUDCAD	7/4/2018	Average effective spread	0.0002236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002236
		Average book depth at 3 price increments	NA

AUDCAD	7/5/2018	Average effective spread	0.00022793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022793
		Average book depth at 3 price increments	NA

AUDCAD	7/6/2018	Average effective spread	0.00021516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021516
		Average book depth at 3 price increments	NA

AUDCAD	7/9/2018	Average effective spread	0.00021435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021435
		Average book depth at 3 price increments	NA

AUDCAD	7/10/2018	Average effective spread	0.00022477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022477
		Average book depth at 3 price increments	NA

AUDCAD	7/11/2018	Average effective spread	0.00025409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025409
		Average book depth at 3 price increments	NA

AUDCAD	7/12/2018	Average effective spread	0.00021256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021256
		Average book depth at 3 price increments	NA

AUDCAD	7/13/2018	Average effective spread	0.00020197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020197
		Average book depth at 3 price increments	NA

AUDCAD	7/16/2018	Average effective spread	0.00021817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021817
		Average book depth at 3 price increments	NA

AUDCAD	7/17/2018	Average effective spread	0.00020359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020359
		Average book depth at 3 price increments	NA

AUDCAD	7/18/2018	Average effective spread	0.00020246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020246
		Average book depth at 3 price increments	NA

AUDCAD	7/19/2018	Average effective spread	0.00022686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022686
		Average book depth at 3 price increments	NA

AUDCAD	7/20/2018	Average effective spread	0.00023776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023776
		Average book depth at 3 price increments	NA

AUDCAD	7/23/2018	Average effective spread	0.00020505
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020505
		Average book depth at 3 price increments	NA

AUDCAD	7/24/2018	Average effective spread	0.00021403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021403
		Average book depth at 3 price increments	NA

AUDCAD	7/25/2018	Average effective spread	0.00021342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021342
		Average book depth at 3 price increments	NA

AUDCAD	7/26/2018	Average effective spread	0.00020251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020251
		Average book depth at 3 price increments	NA

AUDCAD	7/27/2018	Average effective spread	0.00027743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027743
		Average book depth at 3 price increments	NA

AUDCAD	7/30/2018	Average effective spread	0.00020395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020395
		Average book depth at 3 price increments	NA

AUDCAD	7/31/2018	Average effective spread	0.00024822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024822
		Average book depth at 3 price increments	NA

AUDCAD	8/1/2018	Average effective spread	0.00019071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019071
		Average book depth at 3 price increments	NA

AUDCAD	8/2/2018	Average effective spread	0.00019484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019484
		Average book depth at 3 price increments	NA

AUDCAD	8/3/2018	Average effective spread	0.00020177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020177
		Average book depth at 3 price increments	NA

AUDCAD	8/6/2018	Average effective spread	0.00020249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020249
		Average book depth at 3 price increments	NA

AUDCAD	8/7/2018	Average effective spread	0.00019477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019477
		Average book depth at 3 price increments	NA

AUDCAD	8/8/2018	Average effective spread	0.00019381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019381
		Average book depth at 3 price increments	NA

AUDCAD	8/9/2018	Average effective spread	0.00024982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024982
		Average book depth at 3 price increments	NA

AUDCAD	8/10/2018	Average effective spread	0.0002685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002685
		Average book depth at 3 price increments	NA

AUDCAD	8/13/2018	Average effective spread	0.00019576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019576
		Average book depth at 3 price increments	NA

AUDCAD	8/14/2018	Average effective spread	0.00021419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021419
		Average book depth at 3 price increments	NA

AUDCAD	8/15/2018	Average effective spread	0.00020485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020485
		Average book depth at 3 price increments	NA

AUDCAD	8/16/2018	Average effective spread	0.00020521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020521
		Average book depth at 3 price increments	NA

AUDCAD	8/17/2018	Average effective spread	0.00023717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023717
		Average book depth at 3 price increments	NA

AUDCAD	8/20/2018	Average effective spread	0.00021099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021099
		Average book depth at 3 price increments	NA

AUDCAD	8/21/2018	Average effective spread	0.00024067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024067
		Average book depth at 3 price increments	NA

AUDCAD	8/22/2018	Average effective spread	0.00020379
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020379
		Average book depth at 3 price increments	NA

AUDCAD	8/23/2018	Average effective spread	0.00020777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020777
		Average book depth at 3 price increments	NA

AUDCAD	8/24/2018	Average effective spread	0.0001917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001917
		Average book depth at 3 price increments	NA

AUDCAD	8/27/2018	Average effective spread	0.0001979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001979
		Average book depth at 3 price increments	NA

AUDCAD	8/28/2018	Average effective spread	0.00020607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020607
		Average book depth at 3 price increments	NA

AUDCAD	8/29/2018	Average effective spread	0.00019864
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019864
		Average book depth at 3 price increments	NA

AUDCAD	8/30/2018	Average effective spread	0.0002796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002796
		Average book depth at 3 price increments	NA

AUDCAD	8/31/2018	Average effective spread	0.0002004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002004
		Average book depth at 3 price increments	NA

AUDCAD	9/3/2018	Average effective spread	0.00021155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021155
		Average book depth at 3 price increments	NA

AUDCAD	9/4/2018	Average effective spread	0.00019565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019565
		Average book depth at 3 price increments	NA

AUDCAD	9/5/2018	Average effective spread	0.00023633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023633
		Average book depth at 3 price increments	NA

AUDCAD	9/6/2018	Average effective spread	0.00021868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021868
		Average book depth at 3 price increments	NA

AUDCAD	9/7/2018	Average effective spread	0.00026838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026838
		Average book depth at 3 price increments	NA

AUDCAD	9/10/2018	Average effective spread	0.00020284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020284
		Average book depth at 3 price increments	NA

AUDCAD	9/11/2018	Average effective spread	0.00020338
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020338
		Average book depth at 3 price increments	NA

AUDCAD	9/12/2018	Average effective spread	0.00021353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021353
		Average book depth at 3 price increments	NA

AUDCAD	9/13/2018	Average effective spread	0.0002387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002387
		Average book depth at 3 price increments	NA

AUDCAD	9/14/2018	Average effective spread	0.00021259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021259
		Average book depth at 3 price increments	NA

AUDCAD	9/17/2018	Average effective spread	0.00020716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020716
		Average book depth at 3 price increments	NA

AUDCAD	9/18/2018	Average effective spread	0.00018946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018946
		Average book depth at 3 price increments	NA

AUDCAD	9/19/2018	Average effective spread	0.00025476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025476
		Average book depth at 3 price increments	NA

AUDCAD	9/20/2018	Average effective spread	0.00023774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023774
		Average book depth at 3 price increments	NA

AUDCAD	9/21/2018	Average effective spread	0.00023312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023312
		Average book depth at 3 price increments	NA

AUDCAD	9/24/2018	Average effective spread	0.00021959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021959
		Average book depth at 3 price increments	NA

AUDCAD	9/25/2018	Average effective spread	0.00021456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021456
		Average book depth at 3 price increments	NA

AUDCAD	9/26/2018	Average effective spread	0.00023288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023288
		Average book depth at 3 price increments	NA

AUDCAD	9/27/2018	Average effective spread	0.00021855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021855
		Average book depth at 3 price increments	NA

AUDCAD	9/28/2018	Average effective spread	0.00024396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024396
		Average book depth at 3 price increments	NA

AUDCAD.	7/2/2018	Average effective spread	0.0001024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001024
		Average book depth at 3 price increments	NA

AUDCAD.	7/3/2018	Average effective spread	0.00007306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007306
		Average book depth at 3 price increments	NA

AUDCAD.	7/4/2018	Average effective spread	0.00009989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009989
		Average book depth at 3 price increments	NA

AUDCAD.	7/5/2018	Average effective spread	0.00010235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010235
		Average book depth at 3 price increments	NA

AUDCAD.	7/6/2018	Average effective spread	0.00009002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009002
		Average book depth at 3 price increments	NA

AUDCAD.	7/9/2018	Average effective spread	0.00010622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010622
		Average book depth at 3 price increments	NA

AUDCAD.	7/10/2018	Average effective spread	0.00009678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009678
		Average book depth at 3 price increments	NA

AUDCAD.	7/11/2018	Average effective spread	0.00010428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010428
		Average book depth at 3 price increments	NA

AUDCAD.	7/12/2018	Average effective spread	0.000085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000085
		Average book depth at 3 price increments	NA

AUDCAD.	7/13/2018	Average effective spread	0.00007381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007381
		Average book depth at 3 price increments	NA

AUDCAD.	7/16/2018	Average effective spread	0.00013301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013301
		Average book depth at 3 price increments	NA

AUDCAD.	7/17/2018	Average effective spread	0.0000898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000898
		Average book depth at 3 price increments	NA

AUDCAD.	7/18/2018	Average effective spread	0.00007203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007203
		Average book depth at 3 price increments	NA

AUDCAD.	7/19/2018	Average effective spread	0.00009306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009306
		Average book depth at 3 price increments	NA

AUDCAD.	7/20/2018	Average effective spread	0.00012035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012035
		Average book depth at 3 price increments	NA

AUDCAD.	7/23/2018	Average effective spread	0.00008756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008756
		Average book depth at 3 price increments	NA

AUDCAD.	7/24/2018	Average effective spread	0.00009817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009817
		Average book depth at 3 price increments	NA

AUDCAD.	7/25/2018	Average effective spread	0.00009927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009927
		Average book depth at 3 price increments	NA

AUDCAD.	7/26/2018	Average effective spread	0.00007351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007351
		Average book depth at 3 price increments	NA

AUDCAD.	7/27/2018	Average effective spread	0.00011489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011489
		Average book depth at 3 price increments	NA

AUDCAD.	7/30/2018	Average effective spread	0.00007633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007633
		Average book depth at 3 price increments	NA

AUDCAD.	7/31/2018	Average effective spread	0.00008434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008434
		Average book depth at 3 price increments	NA

AUDCAD.	8/1/2018	Average effective spread	0.00007774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007774
		Average book depth at 3 price increments	NA

AUDCAD.	8/2/2018	Average effective spread	0.00005672
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005672
		Average book depth at 3 price increments	NA

AUDCAD.	8/3/2018	Average effective spread	0.0000679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000679
		Average book depth at 3 price increments	NA

AUDCAD.	8/6/2018	Average effective spread	0.00010335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010335
		Average book depth at 3 price increments	NA

AUDCAD.	8/7/2018	Average effective spread	0.00008702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008702
		Average book depth at 3 price increments	NA

AUDCAD.	8/8/2018	Average effective spread	0.00007206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007206
		Average book depth at 3 price increments	NA

AUDCAD.	8/9/2018	Average effective spread	0.00011399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011399
		Average book depth at 3 price increments	NA

AUDCAD.	8/10/2018	Average effective spread	0.00016599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016599
		Average book depth at 3 price increments	NA

AUDCAD.	8/13/2018	Average effective spread	0.00010408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010408
		Average book depth at 3 price increments	NA

AUDCAD.	8/14/2018	Average effective spread	0.00008162
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008162
		Average book depth at 3 price increments	NA

AUDCAD.	8/15/2018	Average effective spread	0.00014188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014188
		Average book depth at 3 price increments	NA

AUDCAD.	8/16/2018	Average effective spread	0.00006703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006703
		Average book depth at 3 price increments	NA

AUDCAD.	8/17/2018	Average effective spread	0.00010442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010442
		Average book depth at 3 price increments	NA

AUDCAD.	8/20/2018	Average effective spread	0.0000675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000675
		Average book depth at 3 price increments	NA

AUDCAD.	8/21/2018	Average effective spread	0.00010096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010096
		Average book depth at 3 price increments	NA

AUDCAD.	8/22/2018	Average effective spread	0.00008849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008849
		Average book depth at 3 price increments	NA

AUDCAD.	8/23/2018	Average effective spread	0.00008234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008234
		Average book depth at 3 price increments	NA

AUDCAD.	8/24/2018	Average effective spread	0.00006742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006742
		Average book depth at 3 price increments	NA

AUDCAD.	8/27/2018	Average effective spread	0.00007109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007109
		Average book depth at 3 price increments	NA

AUDCAD.	8/28/2018	Average effective spread	0.00006724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006724
		Average book depth at 3 price increments	NA

AUDCAD.	8/29/2018	Average effective spread	0.00007312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007312
		Average book depth at 3 price increments	NA

AUDCAD.	8/30/2018	Average effective spread	0.00009233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009233
		Average book depth at 3 price increments	NA

AUDCAD.	8/31/2018	Average effective spread	0.00007951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007951
		Average book depth at 3 price increments	NA

AUDCAD.	9/3/2018	Average effective spread	0.00011277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011277
		Average book depth at 3 price increments	NA

AUDCAD.	9/4/2018	Average effective spread	0.00007853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007853
		Average book depth at 3 price increments	NA

AUDCAD.	9/5/2018	Average effective spread	0.00007204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007204
		Average book depth at 3 price increments	NA

AUDCAD.	9/6/2018	Average effective spread	0.00009269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009269
		Average book depth at 3 price increments	NA

AUDCAD.	9/7/2018	Average effective spread	0.00009805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009805
		Average book depth at 3 price increments	NA

AUDCAD.	9/10/2018	Average effective spread	0.00007684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007684
		Average book depth at 3 price increments	NA

AUDCAD.	9/11/2018	Average effective spread	0.00007917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007917
		Average book depth at 3 price increments	NA

AUDCAD.	9/12/2018	Average effective spread	0.00011876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011876
		Average book depth at 3 price increments	NA

AUDCAD.	9/13/2018	Average effective spread	0.00013001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013001
		Average book depth at 3 price increments	NA

AUDCAD.	9/14/2018	Average effective spread	0.00008583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008583
		Average book depth at 3 price increments	NA

AUDCAD.	9/17/2018	Average effective spread	0.00015651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015651
		Average book depth at 3 price increments	NA

AUDCAD.	9/18/2018	Average effective spread	0.00009047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009047
		Average book depth at 3 price increments	NA

AUDCAD.	9/19/2018	Average effective spread	0.00010489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010489
		Average book depth at 3 price increments	NA

AUDCAD.	9/20/2018	Average effective spread	0.00009022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009022
		Average book depth at 3 price increments	NA

AUDCAD.	9/21/2018	Average effective spread	0.00011368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011368
		Average book depth at 3 price increments	NA

AUDCAD.	9/24/2018	Average effective spread	0.00007217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007217
		Average book depth at 3 price increments	NA

AUDCAD.	9/25/2018	Average effective spread	0.00011286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011286
		Average book depth at 3 price increments	NA

AUDCAD.	9/26/2018	Average effective spread	0.00010205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010205
		Average book depth at 3 price increments	NA

AUDCAD.	9/27/2018	Average effective spread	0.00010341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010341
		Average book depth at 3 price increments	NA

AUDCAD.	9/28/2018	Average effective spread	0.00013852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013852
		Average book depth at 3 price increments	NA

AUDCADmicro	7/2/2018	Average effective spread	0.00026045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026045
		Average book depth at 3 price increments	NA

AUDCADmicro	7/3/2018	Average effective spread	0.00020358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020358
		Average book depth at 3 price increments	NA

AUDCADmicro	7/4/2018	Average effective spread	0.00023463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023463
		Average book depth at 3 price increments	NA

AUDCADmicro	7/5/2018	Average effective spread	0.00024073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024073
		Average book depth at 3 price increments	NA

AUDCADmicro	7/6/2018	Average effective spread	0.00021735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021735
		Average book depth at 3 price increments	NA

AUDCADmicro	7/9/2018	Average effective spread	0.00021485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021485
		Average book depth at 3 price increments	NA

AUDCADmicro	7/10/2018	Average effective spread	0.00020597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020597
		Average book depth at 3 price increments	NA

AUDCADmicro	7/11/2018	Average effective spread	0.00025013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025013
		Average book depth at 3 price increments	NA

AUDCADmicro	7/12/2018	Average effective spread	0.00021705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021705
		Average book depth at 3 price increments	NA

AUDCADmicro	7/13/2018	Average effective spread	0.00020558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020558
		Average book depth at 3 price increments	NA

AUDCADmicro	7/16/2018	Average effective spread	0.00022745
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022745
		Average book depth at 3 price increments	NA

AUDCADmicro	7/17/2018	Average effective spread	0.00021052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021052
		Average book depth at 3 price increments	NA

AUDCADmicro	7/18/2018	Average effective spread	0.00020931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020931
		Average book depth at 3 price increments	NA

AUDCADmicro	7/19/2018	Average effective spread	0.00024062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024062
		Average book depth at 3 price increments	NA

AUDCADmicro	7/20/2018	Average effective spread	0.00023124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023124
		Average book depth at 3 price increments	NA

AUDCADmicro	7/23/2018	Average effective spread	0.0002258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002258
		Average book depth at 3 price increments	NA

AUDCADmicro	7/24/2018	Average effective spread	0.00020867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020867
		Average book depth at 3 price increments	NA

AUDCADmicro	7/25/2018	Average effective spread	0.00020483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020483
		Average book depth at 3 price increments	NA

AUDCADmicro	7/26/2018	Average effective spread	0.00020334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020334
		Average book depth at 3 price increments	NA

AUDCADmicro	7/27/2018	Average effective spread	0.00024454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024454
		Average book depth at 3 price increments	NA

AUDCADmicro	7/30/2018	Average effective spread	0.00020721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020721
		Average book depth at 3 price increments	NA

AUDCADmicro	7/31/2018	Average effective spread	0.000247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000247
		Average book depth at 3 price increments	NA

AUDCADmicro	8/1/2018	Average effective spread	0.00018887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018887
		Average book depth at 3 price increments	NA

AUDCADmicro	8/2/2018	Average effective spread	0.00019507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019507
		Average book depth at 3 price increments	NA

AUDCADmicro	8/3/2018	Average effective spread	0.00020805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020805
		Average book depth at 3 price increments	NA

AUDCADmicro	8/6/2018	Average effective spread	0.00023602
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023602
		Average book depth at 3 price increments	NA

AUDCADmicro	8/7/2018	Average effective spread	0.00018996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018996
		Average book depth at 3 price increments	NA

AUDCADmicro	8/8/2018	Average effective spread	0.0001982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001982
		Average book depth at 3 price increments	NA

AUDCADmicro	8/9/2018	Average effective spread	0.00021944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021944
		Average book depth at 3 price increments	NA

AUDCADmicro	8/10/2018	Average effective spread	0.00026637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026637
		Average book depth at 3 price increments	NA

AUDCADmicro	8/13/2018	Average effective spread	0.00020965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020965
		Average book depth at 3 price increments	NA

AUDCADmicro	8/14/2018	Average effective spread	0.00019622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019622
		Average book depth at 3 price increments	NA

AUDCADmicro	8/15/2018	Average effective spread	0.00019755
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019755
		Average book depth at 3 price increments	NA

AUDCADmicro	8/16/2018	Average effective spread	0.00021187
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021187
		Average book depth at 3 price increments	NA

AUDCADmicro	8/17/2018	Average effective spread	0.00028304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028304
		Average book depth at 3 price increments	NA

AUDCADmicro	8/20/2018	Average effective spread	0.00022842
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022842
		Average book depth at 3 price increments	NA

AUDCADmicro	8/21/2018	Average effective spread	0.00023343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023343
		Average book depth at 3 price increments	NA

AUDCADmicro	8/22/2018	Average effective spread	0.00022136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022136
		Average book depth at 3 price increments	NA

AUDCADmicro	8/23/2018	Average effective spread	0.00019641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019641
		Average book depth at 3 price increments	NA

AUDCADmicro	8/24/2018	Average effective spread	0.00019759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019759
		Average book depth at 3 price increments	NA

AUDCADmicro	8/27/2018	Average effective spread	0.00020077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020077
		Average book depth at 3 price increments	NA

AUDCADmicro	8/28/2018	Average effective spread	0.00020348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020348
		Average book depth at 3 price increments	NA

AUDCADmicro	8/29/2018	Average effective spread	0.00020056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020056
		Average book depth at 3 price increments	NA

AUDCADmicro	8/30/2018	Average effective spread	0.0002678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002678
		Average book depth at 3 price increments	NA

AUDCADmicro	8/31/2018	Average effective spread	0.00020519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020519
		Average book depth at 3 price increments	NA

AUDCADmicro	9/3/2018	Average effective spread	0.00022682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022682
		Average book depth at 3 price increments	NA

AUDCADmicro	9/4/2018	Average effective spread	0.0001906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001906
		Average book depth at 3 price increments	NA

AUDCADmicro	9/5/2018	Average effective spread	0.00028627
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028627
		Average book depth at 3 price increments	NA

AUDCADmicro	9/6/2018	Average effective spread	0.00022365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022365
		Average book depth at 3 price increments	NA

AUDCADmicro	9/7/2018	Average effective spread	0.00026259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026259
		Average book depth at 3 price increments	NA

AUDCADmicro	9/10/2018	Average effective spread	0.00020919
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020919
		Average book depth at 3 price increments	NA

AUDCADmicro	9/11/2018	Average effective spread	0.00020747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020747
		Average book depth at 3 price increments	NA

AUDCADmicro	9/12/2018	Average effective spread	0.00021269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021269
		Average book depth at 3 price increments	NA

AUDCADmicro	9/13/2018	Average effective spread	0.00025635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025635
		Average book depth at 3 price increments	NA

AUDCADmicro	9/14/2018	Average effective spread	0.00022033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022033
		Average book depth at 3 price increments	NA

AUDCADmicro	9/17/2018	Average effective spread	0.00023494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023494
		Average book depth at 3 price increments	NA

AUDCADmicro	9/18/2018	Average effective spread	0.00021591
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021591
		Average book depth at 3 price increments	NA

AUDCADmicro	9/19/2018	Average effective spread	0.00029824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029824
		Average book depth at 3 price increments	NA

AUDCADmicro	9/20/2018	Average effective spread	0.0002413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002413
		Average book depth at 3 price increments	NA

AUDCADmicro	9/21/2018	Average effective spread	0.00025392
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025392
		Average book depth at 3 price increments	NA

AUDCADmicro	9/24/2018	Average effective spread	0.00027991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027991
		Average book depth at 3 price increments	NA

AUDCADmicro	9/25/2018	Average effective spread	0.00022476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022476
		Average book depth at 3 price increments	NA

AUDCADmicro	9/26/2018	Average effective spread	0.00024838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024838
		Average book depth at 3 price increments	NA

AUDCADmicro	9/27/2018	Average effective spread	0.00021019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021019
		Average book depth at 3 price increments	NA

AUDCADmicro	9/28/2018	Average effective spread	0.00024962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024962
		Average book depth at 3 price increments	NA

AUDCHF	7/2/2018	Average effective spread	0.00035323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035323
		Average book depth at 3 price increments	NA

AUDCHF	7/3/2018	Average effective spread	0.00034698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034698
		Average book depth at 3 price increments	NA

AUDCHF	7/4/2018	Average effective spread	0.00043306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043306
		Average book depth at 3 price increments	NA

AUDCHF	7/5/2018	Average effective spread	0.00036062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036062
		Average book depth at 3 price increments	NA

AUDCHF	7/6/2018	Average effective spread	0.00038279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038279
		Average book depth at 3 price increments	NA

AUDCHF	7/9/2018	Average effective spread	0.00035271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035271
		Average book depth at 3 price increments	NA

AUDCHF	7/10/2018	Average effective spread	0.00031334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031334
		Average book depth at 3 price increments	NA

AUDCHF	7/11/2018	Average effective spread	0.00037377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037377
		Average book depth at 3 price increments	NA

AUDCHF	7/12/2018	Average effective spread	0.0003123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003123
		Average book depth at 3 price increments	NA

AUDCHF	7/13/2018	Average effective spread	0.00031374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031374
		Average book depth at 3 price increments	NA

AUDCHF	7/16/2018	Average effective spread	0.00030968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030968
		Average book depth at 3 price increments	NA

AUDCHF	7/17/2018	Average effective spread	0.00032208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032208
		Average book depth at 3 price increments	NA

AUDCHF	7/18/2018	Average effective spread	0.00030289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030289
		Average book depth at 3 price increments	NA

AUDCHF	7/19/2018	Average effective spread	0.00033847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033847
		Average book depth at 3 price increments	NA

AUDCHF	7/20/2018	Average effective spread	0.00045081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045081
		Average book depth at 3 price increments	NA

AUDCHF	7/23/2018	Average effective spread	0.00033667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033667
		Average book depth at 3 price increments	NA

AUDCHF	7/24/2018	Average effective spread	0.0003295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003295
		Average book depth at 3 price increments	NA

AUDCHF	7/25/2018	Average effective spread	0.00033525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033525
		Average book depth at 3 price increments	NA

AUDCHF	7/26/2018	Average effective spread	0.00031331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031331
		Average book depth at 3 price increments	NA

AUDCHF	7/27/2018	Average effective spread	0.00032062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032062
		Average book depth at 3 price increments	NA

AUDCHF	7/30/2018	Average effective spread	0.00031197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031197
		Average book depth at 3 price increments	NA

AUDCHF	7/31/2018	Average effective spread	0.00031294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031294
		Average book depth at 3 price increments	NA

AUDCHF	8/1/2018	Average effective spread	0.00031523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031523
		Average book depth at 3 price increments	NA

AUDCHF	8/2/2018	Average effective spread	0.00034398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034398
		Average book depth at 3 price increments	NA

AUDCHF	8/3/2018	Average effective spread	0.00033059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033059
		Average book depth at 3 price increments	NA

AUDCHF	8/6/2018	Average effective spread	0.00029813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029813
		Average book depth at 3 price increments	NA

AUDCHF	8/7/2018	Average effective spread	0.00030466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030466
		Average book depth at 3 price increments	NA

AUDCHF	8/8/2018	Average effective spread	0.0003239
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003239
		Average book depth at 3 price increments	NA

AUDCHF	8/9/2018	Average effective spread	0.00036104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036104
		Average book depth at 3 price increments	NA

AUDCHF	8/10/2018	Average effective spread	0.00040474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040474
		Average book depth at 3 price increments	NA

AUDCHF	8/13/2018	Average effective spread	0.00046182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046182
		Average book depth at 3 price increments	NA

AUDCHF	8/14/2018	Average effective spread	0.00032991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032991
		Average book depth at 3 price increments	NA

AUDCHF	8/15/2018	Average effective spread	0.00029856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029856
		Average book depth at 3 price increments	NA

AUDCHF	8/16/2018	Average effective spread	0.00034553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034553
		Average book depth at 3 price increments	NA

AUDCHF	8/17/2018	Average effective spread	0.0003103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003103
		Average book depth at 3 price increments	NA

AUDCHF	8/20/2018	Average effective spread	0.00036857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036857
		Average book depth at 3 price increments	NA

AUDCHF	8/21/2018	Average effective spread	0.00037958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037958
		Average book depth at 3 price increments	NA

AUDCHF	8/22/2018	Average effective spread	0.00032026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032026
		Average book depth at 3 price increments	NA

AUDCHF	8/23/2018	Average effective spread	0.00030323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030323
		Average book depth at 3 price increments	NA

AUDCHF	8/24/2018	Average effective spread	0.00035082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035082
		Average book depth at 3 price increments	NA

AUDCHF	8/27/2018	Average effective spread	0.00033776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033776
		Average book depth at 3 price increments	NA

AUDCHF	8/28/2018	Average effective spread	0.00029628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029628
		Average book depth at 3 price increments	NA

AUDCHF	8/29/2018	Average effective spread	0.00031518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031518
		Average book depth at 3 price increments	NA

AUDCHF	8/30/2018	Average effective spread	0.00030615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030615
		Average book depth at 3 price increments	NA

AUDCHF	8/31/2018	Average effective spread	0.00030123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030123
		Average book depth at 3 price increments	NA

AUDCHF	9/3/2018	Average effective spread	0.00033033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033033
		Average book depth at 3 price increments	NA

AUDCHF	9/4/2018	Average effective spread	0.00030185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030185
		Average book depth at 3 price increments	NA

AUDCHF	9/5/2018	Average effective spread	0.00033855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033855
		Average book depth at 3 price increments	NA

AUDCHF	9/6/2018	Average effective spread	0.00031921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031921
		Average book depth at 3 price increments	NA

AUDCHF	9/7/2018	Average effective spread	0.0003264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003264
		Average book depth at 3 price increments	NA

AUDCHF	9/10/2018	Average effective spread	0.00032012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032012
		Average book depth at 3 price increments	NA

AUDCHF	9/11/2018	Average effective spread	0.00032329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032329
		Average book depth at 3 price increments	NA

AUDCHF	9/12/2018	Average effective spread	0.00032075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032075
		Average book depth at 3 price increments	NA

AUDCHF	9/13/2018	Average effective spread	0.00034315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034315
		Average book depth at 3 price increments	NA

AUDCHF	9/14/2018	Average effective spread	0.0003504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003504
		Average book depth at 3 price increments	NA

AUDCHF	9/17/2018	Average effective spread	0.00045449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045449
		Average book depth at 3 price increments	NA

AUDCHF	9/18/2018	Average effective spread	0.00032277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032277
		Average book depth at 3 price increments	NA

AUDCHF	9/19/2018	Average effective spread	0.00032742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032742
		Average book depth at 3 price increments	NA

AUDCHF	9/20/2018	Average effective spread	0.00035576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035576
		Average book depth at 3 price increments	NA

AUDCHF	9/21/2018	Average effective spread	0.0003091
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003091
		Average book depth at 3 price increments	NA

AUDCHF	9/24/2018	Average effective spread	0.0003656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003656
		Average book depth at 3 price increments	NA

AUDCHF	9/25/2018	Average effective spread	0.00038328
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038328
		Average book depth at 3 price increments	NA

AUDCHF	9/26/2018	Average effective spread	0.00031363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031363
		Average book depth at 3 price increments	NA

AUDCHF	9/27/2018	Average effective spread	0.00037851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037851
		Average book depth at 3 price increments	NA

AUDCHF	9/28/2018	Average effective spread	0.00031858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031858
		Average book depth at 3 price increments	NA

AUDCHF.	7/2/2018	Average effective spread	0.00014512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014512
		Average book depth at 3 price increments	NA

AUDCHF.	7/3/2018	Average effective spread	0.00004201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004201
		Average book depth at 3 price increments	NA

AUDCHF.	7/4/2018	Average effective spread	0.00006202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006202
		Average book depth at 3 price increments	NA

AUDCHF.	7/5/2018	Average effective spread	0.00004053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004053
		Average book depth at 3 price increments	NA

AUDCHF.	7/6/2018	Average effective spread	0.00004303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004303
		Average book depth at 3 price increments	NA

AUDCHF.	7/9/2018	Average effective spread	0.00004184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004184
		Average book depth at 3 price increments	NA

AUDCHF.	7/10/2018	Average effective spread	0.0001604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001604
		Average book depth at 3 price increments	NA

AUDCHF.	7/11/2018	Average effective spread	0.00009385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009385
		Average book depth at 3 price increments	NA

AUDCHF.	7/12/2018	Average effective spread	0.0000656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000656
		Average book depth at 3 price increments	NA

AUDCHF.	7/13/2018	Average effective spread	0.00004873
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004873
		Average book depth at 3 price increments	NA

AUDCHF.	7/16/2018	Average effective spread	0.00003881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003881
		Average book depth at 3 price increments	NA

AUDCHF.	7/17/2018	Average effective spread	0.00008777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008777
		Average book depth at 3 price increments	NA

AUDCHF.	7/18/2018	Average effective spread	0.00004868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004868
		Average book depth at 3 price increments	NA

AUDCHF.	7/19/2018	Average effective spread	0.00008279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008279
		Average book depth at 3 price increments	NA

AUDCHF.	7/20/2018	Average effective spread	0.00005363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005363
		Average book depth at 3 price increments	NA

AUDCHF.	7/23/2018	Average effective spread	0.00004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004
		Average book depth at 3 price increments	NA

AUDCHF.	7/24/2018	Average effective spread	0.00004008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004008
		Average book depth at 3 price increments	NA

AUDCHF.	7/25/2018	Average effective spread	0.00005031
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005031
		Average book depth at 3 price increments	NA

AUDCHF.	7/26/2018	Average effective spread	0.00006835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006835
		Average book depth at 3 price increments	NA

AUDCHF.	7/27/2018	Average effective spread	0.0000416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000416
		Average book depth at 3 price increments	NA

AUDCHF.	7/30/2018	Average effective spread	0.00004157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004157
		Average book depth at 3 price increments	NA

AUDCHF.	7/31/2018	Average effective spread	0.00005134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005134
		Average book depth at 3 price increments	NA

AUDCHF.	8/1/2018	Average effective spread	0.0000443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000443
		Average book depth at 3 price increments	NA

AUDCHF.	8/2/2018	Average effective spread	0.00005719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005719
		Average book depth at 3 price increments	NA

AUDCHF.	8/3/2018	Average effective spread	0.00010189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010189
		Average book depth at 3 price increments	NA

AUDCHF.	8/6/2018	Average effective spread	0.00004827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004827
		Average book depth at 3 price increments	NA

AUDCHF.	8/7/2018	Average effective spread	0.00003648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003648
		Average book depth at 3 price increments	NA

AUDCHF.	8/8/2018	Average effective spread	0.00003765
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003765
		Average book depth at 3 price increments	NA

AUDCHF.	8/9/2018	Average effective spread	0.00014077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014077
		Average book depth at 3 price increments	NA

AUDCHF.	8/10/2018	Average effective spread	0.00008306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008306
		Average book depth at 3 price increments	NA

AUDCHF.	8/13/2018	Average effective spread	0.00018532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018532
		Average book depth at 3 price increments	NA

AUDCHF.	8/14/2018	Average effective spread	0.0000641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000641
		Average book depth at 3 price increments	NA

AUDCHF.	8/15/2018	Average effective spread	0.00003713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003713
		Average book depth at 3 price increments	NA

AUDCHF.	8/16/2018	Average effective spread	0.0000416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000416
		Average book depth at 3 price increments	NA

AUDCHF.	8/17/2018	Average effective spread	0.00008026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008026
		Average book depth at 3 price increments	NA

AUDCHF.	8/20/2018	Average effective spread	0.0003606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003606
		Average book depth at 3 price increments	NA

AUDCHF.	8/21/2018	Average effective spread	0.00027022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027022
		Average book depth at 3 price increments	NA

AUDCHF.	8/22/2018	Average effective spread	0.00004725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004725
		Average book depth at 3 price increments	NA

AUDCHF.	8/23/2018	Average effective spread	0.00005411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005411
		Average book depth at 3 price increments	NA

AUDCHF.	8/24/2018	Average effective spread	0.00003987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003987
		Average book depth at 3 price increments	NA

AUDCHF.	8/27/2018	Average effective spread	0.00008683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008683
		Average book depth at 3 price increments	NA

AUDCHF.	8/28/2018	Average effective spread	0.00004219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004219
		Average book depth at 3 price increments	NA

AUDCHF.	8/29/2018	Average effective spread	0.00004125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004125
		Average book depth at 3 price increments	NA

AUDCHF.	8/30/2018	Average effective spread	0.00004556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004556
		Average book depth at 3 price increments	NA

AUDCHF.	8/31/2018	Average effective spread	0.00004632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004632
		Average book depth at 3 price increments	NA

AUDCHF.	9/3/2018	Average effective spread	0.00008624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008624
		Average book depth at 3 price increments	NA

AUDCHF.	9/4/2018	Average effective spread	0.00004135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004135
		Average book depth at 3 price increments	NA

AUDCHF.	9/5/2018	Average effective spread	0.00003839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003839
		Average book depth at 3 price increments	NA

AUDCHF.	9/6/2018	Average effective spread	0.00004269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004269
		Average book depth at 3 price increments	NA

AUDCHF.	9/7/2018	Average effective spread	0.00006249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006249
		Average book depth at 3 price increments	NA

AUDCHF.	9/10/2018	Average effective spread	0.00003715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003715
		Average book depth at 3 price increments	NA

AUDCHF.	9/11/2018	Average effective spread	0.00005621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005621
		Average book depth at 3 price increments	NA

AUDCHF.	9/12/2018	Average effective spread	0.00007319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007319
		Average book depth at 3 price increments	NA

AUDCHF.	9/13/2018	Average effective spread	0.00005248
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005248
		Average book depth at 3 price increments	NA

AUDCHF.	9/14/2018	Average effective spread	0.00006512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006512
		Average book depth at 3 price increments	NA

AUDCHF.	9/17/2018	Average effective spread	0.00010969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010969
		Average book depth at 3 price increments	NA

AUDCHF.	9/18/2018	Average effective spread	0.00005488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005488
		Average book depth at 3 price increments	NA

AUDCHF.	9/19/2018	Average effective spread	0.00006961
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006961
		Average book depth at 3 price increments	NA

AUDCHF.	9/20/2018	Average effective spread	0.00015198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015198
		Average book depth at 3 price increments	NA

AUDCHF.	9/21/2018	Average effective spread	0.00004076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004076
		Average book depth at 3 price increments	NA

AUDCHF.	9/24/2018	Average effective spread	0.00016677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016677
		Average book depth at 3 price increments	NA

AUDCHF.	9/25/2018	Average effective spread	0.00003481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003481
		Average book depth at 3 price increments	NA

AUDCHF.	9/26/2018	Average effective spread	0.00004188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004188
		Average book depth at 3 price increments	NA

AUDCHF.	9/27/2018	Average effective spread	0.00017303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017303
		Average book depth at 3 price increments	NA

AUDCHF.	9/28/2018	Average effective spread	0.00005822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005822
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/2/2018	Average effective spread	0.00035194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035194
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/3/2018	Average effective spread	0.00031874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031874
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/4/2018	Average effective spread	0.0003689
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003689
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/5/2018	Average effective spread	0.00034523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034523
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/6/2018	Average effective spread	0.0003559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003559
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/9/2018	Average effective spread	0.00031829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031829
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/10/2018	Average effective spread	0.00031943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031943
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/11/2018	Average effective spread	0.00037771
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037771
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/12/2018	Average effective spread	0.00032802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032802
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/13/2018	Average effective spread	0.00031254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031254
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/16/2018	Average effective spread	0.00033434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033434
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/17/2018	Average effective spread	0.00033213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033213
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/18/2018	Average effective spread	0.0003045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003045
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/19/2018	Average effective spread	0.00035984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035984
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/20/2018	Average effective spread	0.00035946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035946
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/23/2018	Average effective spread	0.00033484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033484
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/24/2018	Average effective spread	0.00038732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038732
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/25/2018	Average effective spread	0.00031866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031866
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/26/2018	Average effective spread	0.00031319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031319
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/27/2018	Average effective spread	0.00032565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032565
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/30/2018	Average effective spread	0.00032118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032118
		Average book depth at 3 price increments	NA

AUDCHFmicro	7/31/2018	Average effective spread	0.00031994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031994
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/1/2018	Average effective spread	0.00031934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031934
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/2/2018	Average effective spread	0.00032461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032461
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/3/2018	Average effective spread	0.00038165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038165
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/6/2018	Average effective spread	0.00030646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030646
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/7/2018	Average effective spread	0.00032133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032133
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/8/2018	Average effective spread	0.00030786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030786
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/9/2018	Average effective spread	0.00033449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033449
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/10/2018	Average effective spread	0.00035849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035849
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/13/2018	Average effective spread	0.00040097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040097
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/14/2018	Average effective spread	0.00032542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032542
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/15/2018	Average effective spread	0.00029898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029898
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/16/2018	Average effective spread	0.00031172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031172
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/17/2018	Average effective spread	0.00031168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031168
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/20/2018	Average effective spread	0.00033189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033189
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/21/2018	Average effective spread	0.00032616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032616
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/22/2018	Average effective spread	0.00036022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036022
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/23/2018	Average effective spread	0.00031373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031373
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/24/2018	Average effective spread	0.00038974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038974
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/27/2018	Average effective spread	0.00033411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033411
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/28/2018	Average effective spread	0.00033116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033116
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/29/2018	Average effective spread	0.00030821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030821
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/30/2018	Average effective spread	0.00031535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031535
		Average book depth at 3 price increments	NA

AUDCHFmicro	8/31/2018	Average effective spread	0.00032183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032183
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/3/2018	Average effective spread	0.00038041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038041
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/4/2018	Average effective spread	0.0003111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003111
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/5/2018	Average effective spread	0.00032915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032915
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/6/2018	Average effective spread	0.00031415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031415
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/7/2018	Average effective spread	0.00034946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034946
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/10/2018	Average effective spread	0.00031671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031671
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/11/2018	Average effective spread	0.00030773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030773
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/12/2018	Average effective spread	0.00031695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031695
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/13/2018	Average effective spread	0.00037861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037861
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/14/2018	Average effective spread	0.00032414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032414
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/17/2018	Average effective spread	0.00040796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040796
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/18/2018	Average effective spread	0.00032008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032008
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/19/2018	Average effective spread	0.00033104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033104
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/20/2018	Average effective spread	0.00033513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033513
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/21/2018	Average effective spread	0.00032414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032414
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/24/2018	Average effective spread	0.00034368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034368
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/25/2018	Average effective spread	0.00039267
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039267
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/26/2018	Average effective spread	0.00033033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033033
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/27/2018	Average effective spread	0.00032479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032479
		Average book depth at 3 price increments	NA

AUDCHFmicro	9/28/2018	Average effective spread	0.00031621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031621
		Average book depth at 3 price increments	NA

AUDCHFmini	7/3/2018	Average effective spread	0.00029533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029533
		Average book depth at 3 price increments	NA

AUDCHFmini	7/9/2018	Average effective spread	0.00029828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029828
		Average book depth at 3 price increments	NA

AUDCHFmini	7/12/2018	Average effective spread	0.00029828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029828
		Average book depth at 3 price increments	NA

AUDCHFmini	7/16/2018	Average effective spread	0.00031895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031895
		Average book depth at 3 price increments	NA

AUDCHFmini	7/19/2018	Average effective spread	0.00030714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030714
		Average book depth at 3 price increments	NA

AUDCHFmini	7/20/2018	Average effective spread	0.00030566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030566
		Average book depth at 3 price increments	NA

AUDCHFmini	7/23/2018	Average effective spread	0.00028351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028351
		Average book depth at 3 price increments	NA

AUDCHFmini	7/24/2018	Average effective spread	0.00031895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031895
		Average book depth at 3 price increments	NA

AUDCHFmini	7/26/2018	Average effective spread	0.00029237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029237
		Average book depth at 3 price increments	NA

AUDCHFmini	8/10/2018	Average effective spread	0.00029828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029828
		Average book depth at 3 price increments	NA

AUDCHFmini	8/13/2018	Average effective spread	0.00093914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093914
		Average book depth at 3 price increments	NA

AUDCHFmini	8/14/2018	Average effective spread	0.0002968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002968
		Average book depth at 3 price increments	NA

AUDJPY	7/2/2018	Average effective spread	0.00024559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024559
		Average book depth at 3 price increments	NA

AUDJPY	7/3/2018	Average effective spread	0.00022649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022649
		Average book depth at 3 price increments	NA

AUDJPY	7/4/2018	Average effective spread	0.00023793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023793
		Average book depth at 3 price increments	NA

AUDJPY	7/5/2018	Average effective spread	0.00023806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023806
		Average book depth at 3 price increments	NA

AUDJPY	7/6/2018	Average effective spread	0.0002532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002532
		Average book depth at 3 price increments	NA

AUDJPY	7/9/2018	Average effective spread	0.00022916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022916
		Average book depth at 3 price increments	NA

AUDJPY	7/10/2018	Average effective spread	0.00023071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023071
		Average book depth at 3 price increments	NA

AUDJPY	7/11/2018	Average effective spread	0.00025845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025845
		Average book depth at 3 price increments	NA

AUDJPY	7/12/2018	Average effective spread	0.00023387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023387
		Average book depth at 3 price increments	NA

AUDJPY	7/13/2018	Average effective spread	0.00022719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022719
		Average book depth at 3 price increments	NA

AUDJPY	7/16/2018	Average effective spread	0.00022911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022911
		Average book depth at 3 price increments	NA

AUDJPY	7/17/2018	Average effective spread	0.00022524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022524
		Average book depth at 3 price increments	NA

AUDJPY	7/18/2018	Average effective spread	0.00022051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022051
		Average book depth at 3 price increments	NA

AUDJPY	7/19/2018	Average effective spread	0.00026107
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026107
		Average book depth at 3 price increments	NA

AUDJPY	7/20/2018	Average effective spread	0.00022774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022774
		Average book depth at 3 price increments	NA

AUDJPY	7/23/2018	Average effective spread	0.00023048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023048
		Average book depth at 3 price increments	NA

AUDJPY	7/24/2018	Average effective spread	0.00023601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023601
		Average book depth at 3 price increments	NA

AUDJPY	7/25/2018	Average effective spread	0.00023062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023062
		Average book depth at 3 price increments	NA

AUDJPY	7/26/2018	Average effective spread	0.00023388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023388
		Average book depth at 3 price increments	NA

AUDJPY	7/27/2018	Average effective spread	0.00023507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023507
		Average book depth at 3 price increments	NA

AUDJPY	7/30/2018	Average effective spread	0.00022722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022722
		Average book depth at 3 price increments	NA

AUDJPY	7/31/2018	Average effective spread	0.00022926
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022926
		Average book depth at 3 price increments	NA

AUDJPY	8/1/2018	Average effective spread	0.0002334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002334
		Average book depth at 3 price increments	NA

AUDJPY	8/2/2018	Average effective spread	0.00022347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022347
		Average book depth at 3 price increments	NA

AUDJPY	8/3/2018	Average effective spread	0.00022832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022832
		Average book depth at 3 price increments	NA

AUDJPY	8/6/2018	Average effective spread	0.00023415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023415
		Average book depth at 3 price increments	NA

AUDJPY	8/7/2018	Average effective spread	0.00022903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022903
		Average book depth at 3 price increments	NA

AUDJPY	8/8/2018	Average effective spread	0.00024309
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024309
		Average book depth at 3 price increments	NA

AUDJPY	8/9/2018	Average effective spread	0.00022766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022766
		Average book depth at 3 price increments	NA

AUDJPY	8/10/2018	Average effective spread	0.00022702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022702
		Average book depth at 3 price increments	NA

AUDJPY	8/13/2018	Average effective spread	0.00025087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025087
		Average book depth at 3 price increments	NA

AUDJPY	8/14/2018	Average effective spread	0.00024092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024092
		Average book depth at 3 price increments	NA

AUDJPY	8/15/2018	Average effective spread	0.00021394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021394
		Average book depth at 3 price increments	NA

AUDJPY	8/16/2018	Average effective spread	0.00023612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023612
		Average book depth at 3 price increments	NA

AUDJPY	8/17/2018	Average effective spread	0.00021771
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021771
		Average book depth at 3 price increments	NA

AUDJPY	8/20/2018	Average effective spread	0.00021827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021827
		Average book depth at 3 price increments	NA

AUDJPY	8/21/2018	Average effective spread	0.00021773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021773
		Average book depth at 3 price increments	NA

AUDJPY	8/22/2018	Average effective spread	0.00023792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023792
		Average book depth at 3 price increments	NA

AUDJPY	8/23/2018	Average effective spread	0.00021678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021678
		Average book depth at 3 price increments	NA

AUDJPY	8/24/2018	Average effective spread	0.00022112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022112
		Average book depth at 3 price increments	NA

AUDJPY	8/27/2018	Average effective spread	0.00022057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022057
		Average book depth at 3 price increments	NA

AUDJPY	8/28/2018	Average effective spread	0.00021518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021518
		Average book depth at 3 price increments	NA

AUDJPY	8/29/2018	Average effective spread	0.00023411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023411
		Average book depth at 3 price increments	NA

AUDJPY	8/30/2018	Average effective spread	0.00021729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021729
		Average book depth at 3 price increments	NA

AUDJPY	8/31/2018	Average effective spread	0.00021739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021739
		Average book depth at 3 price increments	NA

AUDJPY	9/3/2018	Average effective spread	0.0002325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002325
		Average book depth at 3 price increments	NA

AUDJPY	9/4/2018	Average effective spread	0.00021998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021998
		Average book depth at 3 price increments	NA

AUDJPY	9/5/2018	Average effective spread	0.00024045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024045
		Average book depth at 3 price increments	NA

AUDJPY	9/6/2018	Average effective spread	0.00021555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021555
		Average book depth at 3 price increments	NA

AUDJPY	9/7/2018	Average effective spread	0.00021965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021965
		Average book depth at 3 price increments	NA

AUDJPY	9/10/2018	Average effective spread	0.00021548
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021548
		Average book depth at 3 price increments	NA

AUDJPY	9/11/2018	Average effective spread	0.00021347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021347
		Average book depth at 3 price increments	NA

AUDJPY	9/12/2018	Average effective spread	0.00022902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022902
		Average book depth at 3 price increments	NA

AUDJPY	9/13/2018	Average effective spread	0.00025704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025704
		Average book depth at 3 price increments	NA

AUDJPY	9/14/2018	Average effective spread	0.00024566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024566
		Average book depth at 3 price increments	NA

AUDJPY	9/17/2018	Average effective spread	0.00022563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022563
		Average book depth at 3 price increments	NA

AUDJPY	9/18/2018	Average effective spread	0.00021788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021788
		Average book depth at 3 price increments	NA

AUDJPY	9/19/2018	Average effective spread	0.00021723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021723
		Average book depth at 3 price increments	NA

AUDJPY	9/20/2018	Average effective spread	0.00023215
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023215
		Average book depth at 3 price increments	NA

AUDJPY	9/21/2018	Average effective spread	0.0002326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002326
		Average book depth at 3 price increments	NA

AUDJPY	9/24/2018	Average effective spread	0.00024785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024785
		Average book depth at 3 price increments	NA

AUDJPY	9/25/2018	Average effective spread	0.00022355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022355
		Average book depth at 3 price increments	NA

AUDJPY	9/26/2018	Average effective spread	0.00024625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024625
		Average book depth at 3 price increments	NA

AUDJPY	9/27/2018	Average effective spread	0.00022564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022564
		Average book depth at 3 price increments	NA

AUDJPY	9/28/2018	Average effective spread	0.00023614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023614
		Average book depth at 3 price increments	NA

AUDJPY.	7/2/2018	Average effective spread	0.0000768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000768
		Average book depth at 3 price increments	NA

AUDJPY.	7/3/2018	Average effective spread	0.000047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000047
		Average book depth at 3 price increments	NA

AUDJPY.	7/4/2018	Average effective spread	0.00005495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005495
		Average book depth at 3 price increments	NA

AUDJPY.	7/5/2018	Average effective spread	0.0000454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000454
		Average book depth at 3 price increments	NA

AUDJPY.	7/6/2018	Average effective spread	0.00005504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005504
		Average book depth at 3 price increments	NA

AUDJPY.	7/9/2018	Average effective spread	0.00004749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004749
		Average book depth at 3 price increments	NA

AUDJPY.	7/10/2018	Average effective spread	0.00004456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004456
		Average book depth at 3 price increments	NA

AUDJPY.	7/11/2018	Average effective spread	0.0001377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001377
		Average book depth at 3 price increments	NA

AUDJPY.	7/12/2018	Average effective spread	0.00006076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006076
		Average book depth at 3 price increments	NA

AUDJPY.	7/13/2018	Average effective spread	0.0000559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000559
		Average book depth at 3 price increments	NA

AUDJPY.	7/16/2018	Average effective spread	0.00005672
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005672
		Average book depth at 3 price increments	NA

AUDJPY.	7/17/2018	Average effective spread	0.00004617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004617
		Average book depth at 3 price increments	NA

AUDJPY.	7/18/2018	Average effective spread	0.00004345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004345
		Average book depth at 3 price increments	NA

AUDJPY.	7/19/2018	Average effective spread	0.00005962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005962
		Average book depth at 3 price increments	NA

AUDJPY.	7/20/2018	Average effective spread	0.00004399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004399
		Average book depth at 3 price increments	NA

AUDJPY.	7/23/2018	Average effective spread	0.00004484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004484
		Average book depth at 3 price increments	NA

AUDJPY.	7/24/2018	Average effective spread	0.00005948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005948
		Average book depth at 3 price increments	NA

AUDJPY.	7/25/2018	Average effective spread	0.00004543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004543
		Average book depth at 3 price increments	NA

AUDJPY.	7/26/2018	Average effective spread	0.00005028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005028
		Average book depth at 3 price increments	NA

AUDJPY.	7/27/2018	Average effective spread	0.00004226
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004226
		Average book depth at 3 price increments	NA

AUDJPY.	7/30/2018	Average effective spread	0.00004619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004619
		Average book depth at 3 price increments	NA

AUDJPY.	7/31/2018	Average effective spread	0.00004979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004979
		Average book depth at 3 price increments	NA

AUDJPY.	8/1/2018	Average effective spread	0.00004712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004712
		Average book depth at 3 price increments	NA

AUDJPY.	8/2/2018	Average effective spread	0.00004406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004406
		Average book depth at 3 price increments	NA

AUDJPY.	8/3/2018	Average effective spread	0.00004184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004184
		Average book depth at 3 price increments	NA

AUDJPY.	8/6/2018	Average effective spread	0.0000417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000417
		Average book depth at 3 price increments	NA

AUDJPY.	8/7/2018	Average effective spread	0.00003942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003942
		Average book depth at 3 price increments	NA

AUDJPY.	8/8/2018	Average effective spread	0.00005178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005178
		Average book depth at 3 price increments	NA

AUDJPY.	8/9/2018	Average effective spread	0.0000447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000447
		Average book depth at 3 price increments	NA

AUDJPY.	8/10/2018	Average effective spread	0.00004554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004554
		Average book depth at 3 price increments	NA

AUDJPY.	8/13/2018	Average effective spread	0.00005287
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005287
		Average book depth at 3 price increments	NA

AUDJPY.	8/14/2018	Average effective spread	0.00004376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004376
		Average book depth at 3 price increments	NA

AUDJPY.	8/15/2018	Average effective spread	0.00003816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003816
		Average book depth at 3 price increments	NA

AUDJPY.	8/16/2018	Average effective spread	0.00003788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003788
		Average book depth at 3 price increments	NA

AUDJPY.	8/17/2018	Average effective spread	0.00003801
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003801
		Average book depth at 3 price increments	NA

AUDJPY.	8/20/2018	Average effective spread	0.00003248
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003248
		Average book depth at 3 price increments	NA

AUDJPY.	8/21/2018	Average effective spread	0.00003844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003844
		Average book depth at 3 price increments	NA

AUDJPY.	8/22/2018	Average effective spread	0.00005578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005578
		Average book depth at 3 price increments	NA

AUDJPY.	8/23/2018	Average effective spread	0.00003398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003398
		Average book depth at 3 price increments	NA

AUDJPY.	8/24/2018	Average effective spread	0.00003532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003532
		Average book depth at 3 price increments	NA

AUDJPY.	8/27/2018	Average effective spread	0.0000558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000558
		Average book depth at 3 price increments	NA

AUDJPY.	8/28/2018	Average effective spread	0.0000582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000582
		Average book depth at 3 price increments	NA

AUDJPY.	8/29/2018	Average effective spread	0.00003941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003941
		Average book depth at 3 price increments	NA

AUDJPY.	8/30/2018	Average effective spread	0.00003954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003954
		Average book depth at 3 price increments	NA

AUDJPY.	8/31/2018	Average effective spread	0.00004095
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004095
		Average book depth at 3 price increments	NA

AUDJPY.	9/3/2018	Average effective spread	0.00009105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009105
		Average book depth at 3 price increments	NA

AUDJPY.	9/4/2018	Average effective spread	0.00003472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003472
		Average book depth at 3 price increments	NA

AUDJPY.	9/5/2018	Average effective spread	0.00004311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004311
		Average book depth at 3 price increments	NA

AUDJPY.	9/6/2018	Average effective spread	0.00003561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003561
		Average book depth at 3 price increments	NA

AUDJPY.	9/7/2018	Average effective spread	0.0000435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000435
		Average book depth at 3 price increments	NA

AUDJPY.	9/10/2018	Average effective spread	0.00003501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003501
		Average book depth at 3 price increments	NA

AUDJPY.	9/11/2018	Average effective spread	0.00003844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003844
		Average book depth at 3 price increments	NA

AUDJPY.	9/12/2018	Average effective spread	0.00004343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004343
		Average book depth at 3 price increments	NA

AUDJPY.	9/13/2018	Average effective spread	0.0001042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001042
		Average book depth at 3 price increments	NA

AUDJPY.	9/14/2018	Average effective spread	0.00004635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004635
		Average book depth at 3 price increments	NA

AUDJPY.	9/17/2018	Average effective spread	0.00003813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003813
		Average book depth at 3 price increments	NA

AUDJPY.	9/18/2018	Average effective spread	0.0000369
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000369
		Average book depth at 3 price increments	NA

AUDJPY.	9/19/2018	Average effective spread	0.00003623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003623
		Average book depth at 3 price increments	NA

AUDJPY.	9/20/2018	Average effective spread	0.00004209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004209
		Average book depth at 3 price increments	NA

AUDJPY.	9/21/2018	Average effective spread	0.00007737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007737
		Average book depth at 3 price increments	NA

AUDJPY.	9/24/2018	Average effective spread	0.00004677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004677
		Average book depth at 3 price increments	NA

AUDJPY.	9/25/2018	Average effective spread	0.00004436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004436
		Average book depth at 3 price increments	NA

AUDJPY.	9/26/2018	Average effective spread	0.00006054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006054
		Average book depth at 3 price increments	NA

AUDJPY.	9/27/2018	Average effective spread	0.00004063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004063
		Average book depth at 3 price increments	NA

AUDJPY.	9/28/2018	Average effective spread	0.00004997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004997
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/2/2018	Average effective spread	0.0002327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002327
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/3/2018	Average effective spread	0.00022666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022666
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/4/2018	Average effective spread	0.00025129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025129
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/5/2018	Average effective spread	0.00023262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023262
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/6/2018	Average effective spread	0.00024898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024898
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/9/2018	Average effective spread	0.00022912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022912
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/10/2018	Average effective spread	0.00023054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023054
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/11/2018	Average effective spread	0.00025484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025484
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/12/2018	Average effective spread	0.00023969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023969
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/13/2018	Average effective spread	0.00023253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023253
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/16/2018	Average effective spread	0.00022986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022986
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/17/2018	Average effective spread	0.00022386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022386
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/18/2018	Average effective spread	0.00021967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021967
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/19/2018	Average effective spread	0.00025205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025205
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/20/2018	Average effective spread	0.00022741
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022741
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/23/2018	Average effective spread	0.00023147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023147
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/24/2018	Average effective spread	0.00023889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023889
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/25/2018	Average effective spread	0.00025125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025125
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/26/2018	Average effective spread	0.00023249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023249
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/27/2018	Average effective spread	0.0002325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002325
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/30/2018	Average effective spread	0.00023464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023464
		Average book depth at 3 price increments	NA

AUDJPYmicro	7/31/2018	Average effective spread	0.00022984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022984
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/1/2018	Average effective spread	0.00022951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022951
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/2/2018	Average effective spread	0.00022747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022747
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/3/2018	Average effective spread	0.00024351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024351
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/6/2018	Average effective spread	0.00022944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022944
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/7/2018	Average effective spread	0.00022208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022208
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/8/2018	Average effective spread	0.00024555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024555
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/9/2018	Average effective spread	0.00022984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022984
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/10/2018	Average effective spread	0.00022605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022605
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/13/2018	Average effective spread	0.00025331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025331
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/14/2018	Average effective spread	0.00022772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022772
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/15/2018	Average effective spread	0.00022307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022307
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/16/2018	Average effective spread	0.00022036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022036
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/17/2018	Average effective spread	0.00021832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021832
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/20/2018	Average effective spread	0.00024591
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024591
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/21/2018	Average effective spread	0.00021538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021538
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/22/2018	Average effective spread	0.00022955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022955
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/23/2018	Average effective spread	0.00021749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021749
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/24/2018	Average effective spread	0.0002233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002233
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/27/2018	Average effective spread	0.00022796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022796
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/28/2018	Average effective spread	0.00022623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022623
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/29/2018	Average effective spread	0.00022338
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022338
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/30/2018	Average effective spread	0.00022219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022219
		Average book depth at 3 price increments	NA

AUDJPYmicro	8/31/2018	Average effective spread	0.00021812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021812
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/3/2018	Average effective spread	0.00024262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024262
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/4/2018	Average effective spread	0.00022199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022199
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/5/2018	Average effective spread	0.00023966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023966
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/6/2018	Average effective spread	0.00021857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021857
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/7/2018	Average effective spread	0.00021654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021654
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/10/2018	Average effective spread	0.00021322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021322
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/11/2018	Average effective spread	0.00021361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021361
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/12/2018	Average effective spread	0.00022306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022306
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/13/2018	Average effective spread	0.00024231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024231
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/14/2018	Average effective spread	0.00023697
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023697
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/17/2018	Average effective spread	0.00021936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021936
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/18/2018	Average effective spread	0.00021893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021893
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/19/2018	Average effective spread	0.00021901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021901
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/20/2018	Average effective spread	0.00024018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024018
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/21/2018	Average effective spread	0.00023333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023333
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/24/2018	Average effective spread	0.00026273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026273
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/25/2018	Average effective spread	0.00021874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021874
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/26/2018	Average effective spread	0.00022867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022867
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/27/2018	Average effective spread	0.00023302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023302
		Average book depth at 3 price increments	NA

AUDJPYmicro	9/28/2018	Average effective spread	0.00022638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022638
		Average book depth at 3 price increments	NA

AUDNZD	7/2/2018	Average effective spread	0.00032286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032286
		Average book depth at 3 price increments	NA

AUDNZD	7/3/2018	Average effective spread	0.00028329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028329
		Average book depth at 3 price increments	NA

AUDNZD	7/4/2018	Average effective spread	0.00031312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031312
		Average book depth at 3 price increments	NA

AUDNZD	7/5/2018	Average effective spread	0.00028125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028125
		Average book depth at 3 price increments	NA

AUDNZD	7/6/2018	Average effective spread	0.00029849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029849
		Average book depth at 3 price increments	NA

AUDNZD	7/9/2018	Average effective spread	0.00029105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029105
		Average book depth at 3 price increments	NA

AUDNZD	7/10/2018	Average effective spread	0.00028669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028669
		Average book depth at 3 price increments	NA

AUDNZD	7/11/2018	Average effective spread	0.00035993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035993
		Average book depth at 3 price increments	NA

AUDNZD	7/12/2018	Average effective spread	0.00028813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028813
		Average book depth at 3 price increments	NA

AUDNZD	7/13/2018	Average effective spread	0.00027788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027788
		Average book depth at 3 price increments	NA

AUDNZD	7/16/2018	Average effective spread	0.00031588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031588
		Average book depth at 3 price increments	NA

AUDNZD	7/17/2018	Average effective spread	0.00028127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028127
		Average book depth at 3 price increments	NA

AUDNZD	7/18/2018	Average effective spread	0.00027835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027835
		Average book depth at 3 price increments	NA

AUDNZD	7/19/2018	Average effective spread	0.00033604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033604
		Average book depth at 3 price increments	NA

AUDNZD	7/20/2018	Average effective spread	0.00033235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033235
		Average book depth at 3 price increments	NA

AUDNZD	7/23/2018	Average effective spread	0.00029396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029396
		Average book depth at 3 price increments	NA

AUDNZD	7/24/2018	Average effective spread	0.00028571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028571
		Average book depth at 3 price increments	NA

AUDNZD	7/25/2018	Average effective spread	0.00029829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029829
		Average book depth at 3 price increments	NA

AUDNZD	7/26/2018	Average effective spread	0.00028825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028825
		Average book depth at 3 price increments	NA

AUDNZD	7/27/2018	Average effective spread	0.00027688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027688
		Average book depth at 3 price increments	NA

AUDNZD	7/30/2018	Average effective spread	0.00028442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028442
		Average book depth at 3 price increments	NA

AUDNZD	7/31/2018	Average effective spread	0.00029519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029519
		Average book depth at 3 price increments	NA

AUDNZD	8/1/2018	Average effective spread	0.00028463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028463
		Average book depth at 3 price increments	NA

AUDNZD	8/2/2018	Average effective spread	0.00028704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028704
		Average book depth at 3 price increments	NA

AUDNZD	8/3/2018	Average effective spread	0.00032253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032253
		Average book depth at 3 price increments	NA

AUDNZD	8/6/2018	Average effective spread	0.00036609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036609
		Average book depth at 3 price increments	NA

AUDNZD	8/7/2018	Average effective spread	0.00026896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026896
		Average book depth at 3 price increments	NA

AUDNZD	8/8/2018	Average effective spread	0.00030668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030668
		Average book depth at 3 price increments	NA

AUDNZD	8/9/2018	Average effective spread	0.00041143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041143
		Average book depth at 3 price increments	NA

AUDNZD	8/10/2018	Average effective spread	0.00030522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030522
		Average book depth at 3 price increments	NA

AUDNZD	8/13/2018	Average effective spread	0.00029136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029136
		Average book depth at 3 price increments	NA

AUDNZD	8/14/2018	Average effective spread	0.00030373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030373
		Average book depth at 3 price increments	NA

AUDNZD	8/15/2018	Average effective spread	0.0002995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002995
		Average book depth at 3 price increments	NA

AUDNZD	8/16/2018	Average effective spread	0.0003439
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003439
		Average book depth at 3 price increments	NA

AUDNZD	8/17/2018	Average effective spread	0.00031274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031274
		Average book depth at 3 price increments	NA

AUDNZD	8/20/2018	Average effective spread	0.00030658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030658
		Average book depth at 3 price increments	NA

AUDNZD	8/21/2018	Average effective spread	0.00032346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032346
		Average book depth at 3 price increments	NA

AUDNZD	8/22/2018	Average effective spread	0.0003115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003115
		Average book depth at 3 price increments	NA

AUDNZD	8/23/2018	Average effective spread	0.00028742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028742
		Average book depth at 3 price increments	NA

AUDNZD	8/24/2018	Average effective spread	0.00034506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034506
		Average book depth at 3 price increments	NA

AUDNZD	8/27/2018	Average effective spread	0.00040144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040144
		Average book depth at 3 price increments	NA

AUDNZD	8/28/2018	Average effective spread	0.00029234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029234
		Average book depth at 3 price increments	NA

AUDNZD	8/29/2018	Average effective spread	0.00032609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032609
		Average book depth at 3 price increments	NA

AUDNZD	8/30/2018	Average effective spread	0.00029126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029126
		Average book depth at 3 price increments	NA

AUDNZD	8/31/2018	Average effective spread	0.00032194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032194
		Average book depth at 3 price increments	NA

AUDNZD	9/3/2018	Average effective spread	0.000284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000284
		Average book depth at 3 price increments	NA

AUDNZD	9/4/2018	Average effective spread	0.00028615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028615
		Average book depth at 3 price increments	NA

AUDNZD	9/5/2018	Average effective spread	0.00031126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031126
		Average book depth at 3 price increments	NA

AUDNZD	9/6/2018	Average effective spread	0.00030415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030415
		Average book depth at 3 price increments	NA

AUDNZD	9/7/2018	Average effective spread	0.00028057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028057
		Average book depth at 3 price increments	NA

AUDNZD	9/10/2018	Average effective spread	0.00030188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030188
		Average book depth at 3 price increments	NA

AUDNZD	9/11/2018	Average effective spread	0.0003386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003386
		Average book depth at 3 price increments	NA

AUDNZD	9/12/2018	Average effective spread	0.00030684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030684
		Average book depth at 3 price increments	NA

AUDNZD	9/13/2018	Average effective spread	0.00031954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031954
		Average book depth at 3 price increments	NA

AUDNZD	9/14/2018	Average effective spread	0.00031928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031928
		Average book depth at 3 price increments	NA

AUDNZD	9/17/2018	Average effective spread	0.00032347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032347
		Average book depth at 3 price increments	NA

AUDNZD	9/18/2018	Average effective spread	0.00029405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029405
		Average book depth at 3 price increments	NA

AUDNZD	9/19/2018	Average effective spread	0.00028762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028762
		Average book depth at 3 price increments	NA

AUDNZD	9/20/2018	Average effective spread	0.00040379
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040379
		Average book depth at 3 price increments	NA

AUDNZD	9/21/2018	Average effective spread	0.00030762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030762
		Average book depth at 3 price increments	NA

AUDNZD	9/24/2018	Average effective spread	0.00034577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034577
		Average book depth at 3 price increments	NA

AUDNZD	9/25/2018	Average effective spread	0.00036378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036378
		Average book depth at 3 price increments	NA

AUDNZD	9/26/2018	Average effective spread	0.00035763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035763
		Average book depth at 3 price increments	NA

AUDNZD	9/27/2018	Average effective spread	0.00039464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039464
		Average book depth at 3 price increments	NA

AUDNZD	9/28/2018	Average effective spread	0.00031985
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031985
		Average book depth at 3 price increments	NA

AUDNZD.	7/2/2018	Average effective spread	0.00006774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006774
		Average book depth at 3 price increments	NA

AUDNZD.	7/3/2018	Average effective spread	0.00007008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007008
		Average book depth at 3 price increments	NA

AUDNZD.	7/4/2018	Average effective spread	0.00009577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009577
		Average book depth at 3 price increments	NA

AUDNZD.	7/5/2018	Average effective spread	0.00006686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006686
		Average book depth at 3 price increments	NA

AUDNZD.	7/6/2018	Average effective spread	0.00007493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007493
		Average book depth at 3 price increments	NA

AUDNZD.	7/9/2018	Average effective spread	0.00007078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007078
		Average book depth at 3 price increments	NA

AUDNZD.	7/10/2018	Average effective spread	0.00015207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015207
		Average book depth at 3 price increments	NA

AUDNZD.	7/11/2018	Average effective spread	0.00011198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011198
		Average book depth at 3 price increments	NA

AUDNZD.	7/12/2018	Average effective spread	0.00006379
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006379
		Average book depth at 3 price increments	NA

AUDNZD.	7/13/2018	Average effective spread	0.00006546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006546
		Average book depth at 3 price increments	NA

AUDNZD.	7/16/2018	Average effective spread	0.00013706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013706
		Average book depth at 3 price increments	NA

AUDNZD.	7/17/2018	Average effective spread	0.00007815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007815
		Average book depth at 3 price increments	NA

AUDNZD.	7/18/2018	Average effective spread	0.00007324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007324
		Average book depth at 3 price increments	NA

AUDNZD.	7/19/2018	Average effective spread	0.00010254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010254
		Average book depth at 3 price increments	NA

AUDNZD.	7/20/2018	Average effective spread	0.00007485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007485
		Average book depth at 3 price increments	NA

AUDNZD.	7/23/2018	Average effective spread	0.00009377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009377
		Average book depth at 3 price increments	NA

AUDNZD.	7/24/2018	Average effective spread	0.00015016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015016
		Average book depth at 3 price increments	NA

AUDNZD.	7/25/2018	Average effective spread	0.00010699
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010699
		Average book depth at 3 price increments	NA

AUDNZD.	7/26/2018	Average effective spread	0.00007159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007159
		Average book depth at 3 price increments	NA

AUDNZD.	7/27/2018	Average effective spread	0.00006382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006382
		Average book depth at 3 price increments	NA

AUDNZD.	7/30/2018	Average effective spread	0.00007399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007399
		Average book depth at 3 price increments	NA

AUDNZD.	7/31/2018	Average effective spread	0.00007584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007584
		Average book depth at 3 price increments	NA

AUDNZD.	8/1/2018	Average effective spread	0.00006254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006254
		Average book depth at 3 price increments	NA

AUDNZD.	8/2/2018	Average effective spread	0.00008342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008342
		Average book depth at 3 price increments	NA

AUDNZD.	8/3/2018	Average effective spread	0.00015463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015463
		Average book depth at 3 price increments	NA

AUDNZD.	8/6/2018	Average effective spread	0.00006057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006057
		Average book depth at 3 price increments	NA

AUDNZD.	8/7/2018	Average effective spread	0.00008851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008851
		Average book depth at 3 price increments	NA

AUDNZD.	8/8/2018	Average effective spread	0.00007178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007178
		Average book depth at 3 price increments	NA

AUDNZD.	8/9/2018	Average effective spread	0.00038447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038447
		Average book depth at 3 price increments	NA

AUDNZD.	8/10/2018	Average effective spread	0.00009036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009036
		Average book depth at 3 price increments	NA

AUDNZD.	8/13/2018	Average effective spread	0.00014456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014456
		Average book depth at 3 price increments	NA

AUDNZD.	8/14/2018	Average effective spread	0.00010455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010455
		Average book depth at 3 price increments	NA

AUDNZD.	8/15/2018	Average effective spread	0.00005971
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005971
		Average book depth at 3 price increments	NA

AUDNZD.	8/16/2018	Average effective spread	0.00009193
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009193
		Average book depth at 3 price increments	NA

AUDNZD.	8/17/2018	Average effective spread	0.00010687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010687
		Average book depth at 3 price increments	NA

AUDNZD.	8/20/2018	Average effective spread	0.00014186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014186
		Average book depth at 3 price increments	NA

AUDNZD.	8/21/2018	Average effective spread	0.00006461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006461
		Average book depth at 3 price increments	NA

AUDNZD.	8/22/2018	Average effective spread	0.00018073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018073
		Average book depth at 3 price increments	NA

AUDNZD.	8/23/2018	Average effective spread	0.00013873
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013873
		Average book depth at 3 price increments	NA

AUDNZD.	8/24/2018	Average effective spread	0.00007816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007816
		Average book depth at 3 price increments	NA

AUDNZD.	8/27/2018	Average effective spread	0.00008383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008383
		Average book depth at 3 price increments	NA

AUDNZD.	8/28/2018	Average effective spread	0.00007314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007314
		Average book depth at 3 price increments	NA

AUDNZD.	8/29/2018	Average effective spread	0.00011326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011326
		Average book depth at 3 price increments	NA

AUDNZD.	8/30/2018	Average effective spread	0.00007104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007104
		Average book depth at 3 price increments	NA

AUDNZD.	8/31/2018	Average effective spread	0.00007524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007524
		Average book depth at 3 price increments	NA

AUDNZD.	9/3/2018	Average effective spread	0.00006519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006519
		Average book depth at 3 price increments	NA

AUDNZD.	9/4/2018	Average effective spread	0.00007434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007434
		Average book depth at 3 price increments	NA

AUDNZD.	9/5/2018	Average effective spread	0.00009603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009603
		Average book depth at 3 price increments	NA

AUDNZD.	9/6/2018	Average effective spread	0.00011393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011393
		Average book depth at 3 price increments	NA

AUDNZD.	9/7/2018	Average effective spread	0.00006059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006059
		Average book depth at 3 price increments	NA

AUDNZD.	9/10/2018	Average effective spread	0.00006479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006479
		Average book depth at 3 price increments	NA

AUDNZD.	9/11/2018	Average effective spread	0.00006434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006434
		Average book depth at 3 price increments	NA

AUDNZD.	9/12/2018	Average effective spread	0.00007238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007238
		Average book depth at 3 price increments	NA

AUDNZD.	9/13/2018	Average effective spread	0.00011488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011488
		Average book depth at 3 price increments	NA

AUDNZD.	9/14/2018	Average effective spread	0.00032069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032069
		Average book depth at 3 price increments	NA

AUDNZD.	9/17/2018	Average effective spread	0.00006251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006251
		Average book depth at 3 price increments	NA

AUDNZD.	9/18/2018	Average effective spread	0.00007841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007841
		Average book depth at 3 price increments	NA

AUDNZD.	9/19/2018	Average effective spread	0.00005881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005881
		Average book depth at 3 price increments	NA

AUDNZD.	9/20/2018	Average effective spread	0.000277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000277
		Average book depth at 3 price increments	NA

AUDNZD.	9/21/2018	Average effective spread	0.00005881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005881
		Average book depth at 3 price increments	NA

AUDNZD.	9/24/2018	Average effective spread	0.00056578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056578
		Average book depth at 3 price increments	NA

AUDNZD.	9/25/2018	Average effective spread	0.00006635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006635
		Average book depth at 3 price increments	NA

AUDNZD.	9/26/2018	Average effective spread	0.00006183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006183
		Average book depth at 3 price increments	NA

AUDNZD.	9/27/2018	Average effective spread	0.00006893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006893
		Average book depth at 3 price increments	NA

AUDNZD.	9/28/2018	Average effective spread	0.00042387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042387
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/2/2018	Average effective spread	0.00030144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030144
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/3/2018	Average effective spread	0.00028064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028064
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/4/2018	Average effective spread	0.00029323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029323
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/5/2018	Average effective spread	0.00028017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028017
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/6/2018	Average effective spread	0.00029587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029587
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/9/2018	Average effective spread	0.00028671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028671
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/10/2018	Average effective spread	0.00029428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029428
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/11/2018	Average effective spread	0.00032164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032164
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/12/2018	Average effective spread	0.00029127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029127
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/13/2018	Average effective spread	0.00027512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027512
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/16/2018	Average effective spread	0.00032276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032276
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/17/2018	Average effective spread	0.00027617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027617
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/18/2018	Average effective spread	0.00030564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030564
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/19/2018	Average effective spread	0.00039973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039973
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/20/2018	Average effective spread	0.00027856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027856
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/23/2018	Average effective spread	0.00032696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032696
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/24/2018	Average effective spread	0.00027938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027938
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/25/2018	Average effective spread	0.00029074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029074
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/26/2018	Average effective spread	0.0003233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003233
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/27/2018	Average effective spread	0.00028659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028659
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/30/2018	Average effective spread	0.00027276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027276
		Average book depth at 3 price increments	NA

AUDNZDmicro	7/31/2018	Average effective spread	0.00029064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029064
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/1/2018	Average effective spread	0.00027917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027917
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/2/2018	Average effective spread	0.00030432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030432
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/3/2018	Average effective spread	0.00032837
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032837
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/6/2018	Average effective spread	0.00038558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038558
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/7/2018	Average effective spread	0.00028377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028377
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/8/2018	Average effective spread	0.00030609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030609
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/9/2018	Average effective spread	0.00046569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046569
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/10/2018	Average effective spread	0.00028528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028528
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/13/2018	Average effective spread	0.00032324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032324
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/14/2018	Average effective spread	0.00027523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027523
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/15/2018	Average effective spread	0.00029293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029293
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/16/2018	Average effective spread	0.00036242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036242
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/17/2018	Average effective spread	0.00029159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029159
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/20/2018	Average effective spread	0.00027619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027619
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/21/2018	Average effective spread	0.00029504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029504
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/22/2018	Average effective spread	0.00034538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034538
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/23/2018	Average effective spread	0.00027193
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027193
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/24/2018	Average effective spread	0.00034034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034034
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/27/2018	Average effective spread	0.00037666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037666
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/28/2018	Average effective spread	0.00028311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028311
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/29/2018	Average effective spread	0.00034762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034762
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/30/2018	Average effective spread	0.00030794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030794
		Average book depth at 3 price increments	NA

AUDNZDmicro	8/31/2018	Average effective spread	0.00028615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028615
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/3/2018	Average effective spread	0.00032097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032097
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/4/2018	Average effective spread	0.00030257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030257
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/5/2018	Average effective spread	0.00032509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032509
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/6/2018	Average effective spread	0.00032429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032429
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/7/2018	Average effective spread	0.00028864
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028864
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/10/2018	Average effective spread	0.00029927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029927
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/11/2018	Average effective spread	0.00030668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030668
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/12/2018	Average effective spread	0.00030459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030459
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/13/2018	Average effective spread	0.00031564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031564
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/14/2018	Average effective spread	0.00031144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031144
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/17/2018	Average effective spread	0.00035355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035355
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/18/2018	Average effective spread	0.00032033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032033
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/19/2018	Average effective spread	0.0003153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003153
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/20/2018	Average effective spread	0.00037788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037788
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/21/2018	Average effective spread	0.00031958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031958
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/24/2018	Average effective spread	0.00032532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032532
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/25/2018	Average effective spread	0.00037592
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037592
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/26/2018	Average effective spread	0.0003877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003877
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/27/2018	Average effective spread	0.00036964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036964
		Average book depth at 3 price increments	NA

AUDNZDmicro	9/28/2018	Average effective spread	0.00029008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029008
		Average book depth at 3 price increments	NA

AUDNZDmini	7/20/2018	Average effective spread	0.00025937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025937
		Average book depth at 3 price increments	NA

AUDUSD	7/2/2018	Average effective spread	0.00019712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019712
		Average book depth at 3 price increments	NA

AUDUSD	7/3/2018	Average effective spread	0.00019087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019087
		Average book depth at 3 price increments	NA

AUDUSD	7/4/2018	Average effective spread	0.00021134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021134
		Average book depth at 3 price increments	NA

AUDUSD	7/5/2018	Average effective spread	0.0002028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002028
		Average book depth at 3 price increments	NA

AUDUSD	7/6/2018	Average effective spread	0.00020675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020675
		Average book depth at 3 price increments	NA

AUDUSD	7/9/2018	Average effective spread	0.00019139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019139
		Average book depth at 3 price increments	NA

AUDUSD	7/10/2018	Average effective spread	0.00018653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018653
		Average book depth at 3 price increments	NA

AUDUSD	7/11/2018	Average effective spread	0.0001984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001984
		Average book depth at 3 price increments	NA

AUDUSD	7/12/2018	Average effective spread	0.00019012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019012
		Average book depth at 3 price increments	NA

AUDUSD	7/13/2018	Average effective spread	0.00018479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018479
		Average book depth at 3 price increments	NA

AUDUSD	7/16/2018	Average effective spread	0.00019807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019807
		Average book depth at 3 price increments	NA

AUDUSD	7/17/2018	Average effective spread	0.00018872
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018872
		Average book depth at 3 price increments	NA

AUDUSD	7/18/2018	Average effective spread	0.00018483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018483
		Average book depth at 3 price increments	NA

AUDUSD	7/19/2018	Average effective spread	0.00019732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019732
		Average book depth at 3 price increments	NA

AUDUSD	7/20/2018	Average effective spread	0.00018769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018769
		Average book depth at 3 price increments	NA

AUDUSD	7/23/2018	Average effective spread	0.00019553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019553
		Average book depth at 3 price increments	NA

AUDUSD	7/24/2018	Average effective spread	0.00018949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018949
		Average book depth at 3 price increments	NA

AUDUSD	7/25/2018	Average effective spread	0.0001955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001955
		Average book depth at 3 price increments	NA

AUDUSD	7/26/2018	Average effective spread	0.00019395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019395
		Average book depth at 3 price increments	NA

AUDUSD	7/27/2018	Average effective spread	0.00020141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020141
		Average book depth at 3 price increments	NA

AUDUSD	7/30/2018	Average effective spread	0.00018769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018769
		Average book depth at 3 price increments	NA

AUDUSD	7/31/2018	Average effective spread	0.0001914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001914
		Average book depth at 3 price increments	NA

AUDUSD	8/1/2018	Average effective spread	0.00018161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018161
		Average book depth at 3 price increments	NA

AUDUSD	8/2/2018	Average effective spread	0.00018317
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018317
		Average book depth at 3 price increments	NA

AUDUSD	8/3/2018	Average effective spread	0.00019113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019113
		Average book depth at 3 price increments	NA

AUDUSD	8/6/2018	Average effective spread	0.00018669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018669
		Average book depth at 3 price increments	NA

AUDUSD	8/7/2018	Average effective spread	0.00018594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018594
		Average book depth at 3 price increments	NA

AUDUSD	8/8/2018	Average effective spread	0.00020456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020456
		Average book depth at 3 price increments	NA

AUDUSD	8/9/2018	Average effective spread	0.00019365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019365
		Average book depth at 3 price increments	NA

AUDUSD	8/10/2018	Average effective spread	0.00019397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019397
		Average book depth at 3 price increments	NA

AUDUSD	8/13/2018	Average effective spread	0.00021176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021176
		Average book depth at 3 price increments	NA

AUDUSD	8/14/2018	Average effective spread	0.00020205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020205
		Average book depth at 3 price increments	NA

AUDUSD	8/15/2018	Average effective spread	0.0001978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001978
		Average book depth at 3 price increments	NA

AUDUSD	8/16/2018	Average effective spread	0.00019465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019465
		Average book depth at 3 price increments	NA

AUDUSD	8/17/2018	Average effective spread	0.00019192
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019192
		Average book depth at 3 price increments	NA

AUDUSD	8/20/2018	Average effective spread	0.00019501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019501
		Average book depth at 3 price increments	NA

AUDUSD	8/21/2018	Average effective spread	0.00020065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020065
		Average book depth at 3 price increments	NA

AUDUSD	8/22/2018	Average effective spread	0.00019464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019464
		Average book depth at 3 price increments	NA

AUDUSD	8/23/2018	Average effective spread	0.00018967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018967
		Average book depth at 3 price increments	NA

AUDUSD	8/24/2018	Average effective spread	0.00019251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019251
		Average book depth at 3 price increments	NA

AUDUSD	8/27/2018	Average effective spread	0.00019023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019023
		Average book depth at 3 price increments	NA

AUDUSD	8/28/2018	Average effective spread	0.0001871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001871
		Average book depth at 3 price increments	NA

AUDUSD	8/29/2018	Average effective spread	0.00019814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019814
		Average book depth at 3 price increments	NA

AUDUSD	8/30/2018	Average effective spread	0.00017923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017923
		Average book depth at 3 price increments	NA

AUDUSD	8/31/2018	Average effective spread	0.00017295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017295
		Average book depth at 3 price increments	NA

AUDUSD	9/3/2018	Average effective spread	0.00018168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018168
		Average book depth at 3 price increments	NA

AUDUSD	9/4/2018	Average effective spread	0.00017192
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017192
		Average book depth at 3 price increments	NA

AUDUSD	9/5/2018	Average effective spread	0.00018009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018009
		Average book depth at 3 price increments	NA

AUDUSD	9/6/2018	Average effective spread	0.00017235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017235
		Average book depth at 3 price increments	NA

AUDUSD	9/7/2018	Average effective spread	0.00017312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017312
		Average book depth at 3 price increments	NA

AUDUSD	9/10/2018	Average effective spread	0.00016864
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016864
		Average book depth at 3 price increments	NA

AUDUSD	9/11/2018	Average effective spread	0.0001719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001719
		Average book depth at 3 price increments	NA

AUDUSD	9/12/2018	Average effective spread	0.00017483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017483
		Average book depth at 3 price increments	NA

AUDUSD	9/13/2018	Average effective spread	0.00017795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017795
		Average book depth at 3 price increments	NA

AUDUSD	9/14/2018	Average effective spread	0.0001679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001679
		Average book depth at 3 price increments	NA

AUDUSD	9/17/2018	Average effective spread	0.00016895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016895
		Average book depth at 3 price increments	NA

AUDUSD	9/18/2018	Average effective spread	0.00017788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017788
		Average book depth at 3 price increments	NA

AUDUSD	9/19/2018	Average effective spread	0.00017123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017123
		Average book depth at 3 price increments	NA

AUDUSD	9/20/2018	Average effective spread	0.00018225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018225
		Average book depth at 3 price increments	NA

AUDUSD	9/21/2018	Average effective spread	0.00016891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016891
		Average book depth at 3 price increments	NA

AUDUSD	9/24/2018	Average effective spread	0.00020558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020558
		Average book depth at 3 price increments	NA

AUDUSD	9/25/2018	Average effective spread	0.00017073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017073
		Average book depth at 3 price increments	NA

AUDUSD	9/26/2018	Average effective spread	0.00018113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018113
		Average book depth at 3 price increments	NA

AUDUSD	9/27/2018	Average effective spread	0.00017852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017852
		Average book depth at 3 price increments	NA

AUDUSD	9/28/2018	Average effective spread	0.0001673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001673
		Average book depth at 3 price increments	NA

AUDUSD.	7/2/2018	Average effective spread	0.00005215
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005215
		Average book depth at 3 price increments	NA

AUDUSD.	7/3/2018	Average effective spread	0.00004815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004815
		Average book depth at 3 price increments	NA

AUDUSD.	7/4/2018	Average effective spread	0.00008322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008322
		Average book depth at 3 price increments	NA

AUDUSD.	7/5/2018	Average effective spread	0.000045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000045
		Average book depth at 3 price increments	NA

AUDUSD.	7/6/2018	Average effective spread	0.00005893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005893
		Average book depth at 3 price increments	NA

AUDUSD.	7/9/2018	Average effective spread	0.00004521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004521
		Average book depth at 3 price increments	NA

AUDUSD.	7/10/2018	Average effective spread	0.00004522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004522
		Average book depth at 3 price increments	NA

AUDUSD.	7/11/2018	Average effective spread	0.00006272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006272
		Average book depth at 3 price increments	NA

AUDUSD.	7/12/2018	Average effective spread	0.00004925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004925
		Average book depth at 3 price increments	NA

AUDUSD.	7/13/2018	Average effective spread	0.00004464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004464
		Average book depth at 3 price increments	NA

AUDUSD.	7/16/2018	Average effective spread	0.00005217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005217
		Average book depth at 3 price increments	NA

AUDUSD.	7/17/2018	Average effective spread	0.00004611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004611
		Average book depth at 3 price increments	NA

AUDUSD.	7/18/2018	Average effective spread	0.00004253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004253
		Average book depth at 3 price increments	NA

AUDUSD.	7/19/2018	Average effective spread	0.00005512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005512
		Average book depth at 3 price increments	NA

AUDUSD.	7/20/2018	Average effective spread	0.00004806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004806
		Average book depth at 3 price increments	NA

AUDUSD.	7/23/2018	Average effective spread	0.00004843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004843
		Average book depth at 3 price increments	NA

AUDUSD.	7/24/2018	Average effective spread	0.00004978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004978
		Average book depth at 3 price increments	NA

AUDUSD.	7/25/2018	Average effective spread	0.00005821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005821
		Average book depth at 3 price increments	NA

AUDUSD.	7/26/2018	Average effective spread	0.00004956
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004956
		Average book depth at 3 price increments	NA

AUDUSD.	7/27/2018	Average effective spread	0.00004549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004549
		Average book depth at 3 price increments	NA

AUDUSD.	7/30/2018	Average effective spread	0.00004659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004659
		Average book depth at 3 price increments	NA

AUDUSD.	7/31/2018	Average effective spread	0.0000471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000471
		Average book depth at 3 price increments	NA

AUDUSD.	8/1/2018	Average effective spread	0.00004067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004067
		Average book depth at 3 price increments	NA

AUDUSD.	8/2/2018	Average effective spread	0.00004138
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004138
		Average book depth at 3 price increments	NA

AUDUSD.	8/3/2018	Average effective spread	0.00004828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004828
		Average book depth at 3 price increments	NA

AUDUSD.	8/6/2018	Average effective spread	0.00004523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004523
		Average book depth at 3 price increments	NA

AUDUSD.	8/7/2018	Average effective spread	0.00004458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004458
		Average book depth at 3 price increments	NA

AUDUSD.	8/8/2018	Average effective spread	0.00004945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004945
		Average book depth at 3 price increments	NA

AUDUSD.	8/9/2018	Average effective spread	0.00006151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006151
		Average book depth at 3 price increments	NA

AUDUSD.	8/10/2018	Average effective spread	0.00005341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005341
		Average book depth at 3 price increments	NA

AUDUSD.	8/13/2018	Average effective spread	0.00004916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004916
		Average book depth at 3 price increments	NA

AUDUSD.	8/14/2018	Average effective spread	0.00005951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005951
		Average book depth at 3 price increments	NA

AUDUSD.	8/15/2018	Average effective spread	0.0000642
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000642
		Average book depth at 3 price increments	NA

AUDUSD.	8/16/2018	Average effective spread	0.00005426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005426
		Average book depth at 3 price increments	NA

AUDUSD.	8/17/2018	Average effective spread	0.00004651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004651
		Average book depth at 3 price increments	NA

AUDUSD.	8/20/2018	Average effective spread	0.00005074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005074
		Average book depth at 3 price increments	NA

AUDUSD.	8/21/2018	Average effective spread	0.0000836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000836
		Average book depth at 3 price increments	NA

AUDUSD.	8/22/2018	Average effective spread	0.00004686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004686
		Average book depth at 3 price increments	NA

AUDUSD.	8/23/2018	Average effective spread	0.00004524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004524
		Average book depth at 3 price increments	NA

AUDUSD.	8/24/2018	Average effective spread	0.00004572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004572
		Average book depth at 3 price increments	NA

AUDUSD.	8/27/2018	Average effective spread	0.00004636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004636
		Average book depth at 3 price increments	NA

AUDUSD.	8/28/2018	Average effective spread	0.00004948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004948
		Average book depth at 3 price increments	NA

AUDUSD.	8/29/2018	Average effective spread	0.00004464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004464
		Average book depth at 3 price increments	NA

AUDUSD.	8/30/2018	Average effective spread	0.00003666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003666
		Average book depth at 3 price increments	NA

AUDUSD.	8/31/2018	Average effective spread	0.00003112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003112
		Average book depth at 3 price increments	NA

AUDUSD.	9/3/2018	Average effective spread	0.00003257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003257
		Average book depth at 3 price increments	NA

AUDUSD.	9/4/2018	Average effective spread	0.00003282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003282
		Average book depth at 3 price increments	NA

AUDUSD.	9/5/2018	Average effective spread	0.00005384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005384
		Average book depth at 3 price increments	NA

AUDUSD.	9/6/2018	Average effective spread	0.00003433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003433
		Average book depth at 3 price increments	NA

AUDUSD.	9/7/2018	Average effective spread	0.00003129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003129
		Average book depth at 3 price increments	NA

AUDUSD.	9/10/2018	Average effective spread	0.00002732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002732
		Average book depth at 3 price increments	NA

AUDUSD.	9/11/2018	Average effective spread	0.00003335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003335
		Average book depth at 3 price increments	NA

AUDUSD.	9/12/2018	Average effective spread	0.00004159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004159
		Average book depth at 3 price increments	NA

AUDUSD.	9/13/2018	Average effective spread	0.00004493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004493
		Average book depth at 3 price increments	NA

AUDUSD.	9/14/2018	Average effective spread	0.0000313
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000313
		Average book depth at 3 price increments	NA

AUDUSD.	9/17/2018	Average effective spread	0.00002585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002585
		Average book depth at 3 price increments	NA

AUDUSD.	9/18/2018	Average effective spread	0.00004173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004173
		Average book depth at 3 price increments	NA

AUDUSD.	9/19/2018	Average effective spread	0.00006071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006071
		Average book depth at 3 price increments	NA

AUDUSD.	9/20/2018	Average effective spread	0.00004468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004468
		Average book depth at 3 price increments	NA

AUDUSD.	9/21/2018	Average effective spread	0.00002843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002843
		Average book depth at 3 price increments	NA

AUDUSD.	9/24/2018	Average effective spread	0.00003991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003991
		Average book depth at 3 price increments	NA

AUDUSD.	9/25/2018	Average effective spread	0.00003467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003467
		Average book depth at 3 price increments	NA

AUDUSD.	9/26/2018	Average effective spread	0.00004303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004303
		Average book depth at 3 price increments	NA

AUDUSD.	9/27/2018	Average effective spread	0.00003568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003568
		Average book depth at 3 price increments	NA

AUDUSD.	9/28/2018	Average effective spread	0.00003138
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003138
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/2/2018	Average effective spread	0.00019423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019423
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/3/2018	Average effective spread	0.0001885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001885
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/4/2018	Average effective spread	0.00021349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021349
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/5/2018	Average effective spread	0.00018694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018694
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/6/2018	Average effective spread	0.00020943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020943
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/9/2018	Average effective spread	0.0001917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001917
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/10/2018	Average effective spread	0.00018576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018576
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/11/2018	Average effective spread	0.00019743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019743
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/12/2018	Average effective spread	0.00018737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018737
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/13/2018	Average effective spread	0.00018188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018188
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/16/2018	Average effective spread	0.00019405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019405
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/17/2018	Average effective spread	0.00018974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018974
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/18/2018	Average effective spread	0.00018466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018466
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/19/2018	Average effective spread	0.00019593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019593
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/20/2018	Average effective spread	0.00018867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018867
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/23/2018	Average effective spread	0.00019137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019137
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/24/2018	Average effective spread	0.00018814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018814
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/25/2018	Average effective spread	0.00019213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019213
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/26/2018	Average effective spread	0.00019017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019017
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/27/2018	Average effective spread	0.00020584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020584
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/30/2018	Average effective spread	0.00018767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018767
		Average book depth at 3 price increments	NA

AUDUSDmicro	7/31/2018	Average effective spread	0.00019237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019237
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/1/2018	Average effective spread	0.00018134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018134
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/2/2018	Average effective spread	0.00018434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018434
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/3/2018	Average effective spread	0.00019304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019304
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/6/2018	Average effective spread	0.0001886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001886
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/7/2018	Average effective spread	0.00018608
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018608
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/8/2018	Average effective spread	0.00019854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019854
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/9/2018	Average effective spread	0.00019628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019628
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/10/2018	Average effective spread	0.00019572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019572
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/13/2018	Average effective spread	0.00022114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022114
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/14/2018	Average effective spread	0.00019257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019257
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/15/2018	Average effective spread	0.00019246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019246
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/16/2018	Average effective spread	0.0001957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001957
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/17/2018	Average effective spread	0.00018846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018846
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/20/2018	Average effective spread	0.00019142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019142
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/21/2018	Average effective spread	0.00019341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019341
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/22/2018	Average effective spread	0.00019203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019203
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/23/2018	Average effective spread	0.00018927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018927
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/24/2018	Average effective spread	0.00019132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019132
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/27/2018	Average effective spread	0.00019137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019137
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/28/2018	Average effective spread	0.00018721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018721
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/29/2018	Average effective spread	0.00019185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019185
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/30/2018	Average effective spread	0.00017925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017925
		Average book depth at 3 price increments	NA

AUDUSDmicro	8/31/2018	Average effective spread	0.00017354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017354
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/3/2018	Average effective spread	0.0001979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001979
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/4/2018	Average effective spread	0.00017059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017059
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/5/2018	Average effective spread	0.00017803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017803
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/6/2018	Average effective spread	0.00017133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017133
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/7/2018	Average effective spread	0.00017498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017498
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/10/2018	Average effective spread	0.00016942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016942
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/11/2018	Average effective spread	0.00017163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017163
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/12/2018	Average effective spread	0.00018158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018158
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/13/2018	Average effective spread	0.00019431
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019431
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/14/2018	Average effective spread	0.00017055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017055
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/17/2018	Average effective spread	0.00017012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017012
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/18/2018	Average effective spread	0.00017643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017643
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/19/2018	Average effective spread	0.00017506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017506
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/20/2018	Average effective spread	0.00017558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017558
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/21/2018	Average effective spread	0.00017034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017034
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/24/2018	Average effective spread	0.00020052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020052
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/25/2018	Average effective spread	0.0001786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001786
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/26/2018	Average effective spread	0.00018155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018155
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/27/2018	Average effective spread	0.00017553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017553
		Average book depth at 3 price increments	NA

AUDUSDmicro	9/28/2018	Average effective spread	0.00016844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016844
		Average book depth at 3 price increments	NA

AUDUSDmini	7/2/2018	Average effective spread	0.00016736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016736
		Average book depth at 3 price increments	NA

AUDUSDmini	7/3/2018	Average effective spread	0.00018971
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018971
		Average book depth at 3 price increments	NA

AUDUSDmini	7/4/2018	Average effective spread	0.0001943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001943
		Average book depth at 3 price increments	NA

AUDUSDmini	7/5/2018	Average effective spread	0.00018408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018408
		Average book depth at 3 price increments	NA

AUDUSDmini	7/6/2018	Average effective spread	0.00021881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021881
		Average book depth at 3 price increments	NA

AUDUSDmini	7/9/2018	Average effective spread	0.00022086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022086
		Average book depth at 3 price increments	NA

AUDUSDmini	7/10/2018	Average effective spread	0.0001904
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001904
		Average book depth at 3 price increments	NA

AUDUSDmini	7/11/2018	Average effective spread	0.00018259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018259
		Average book depth at 3 price increments	NA

AUDUSDmini	7/12/2018	Average effective spread	0.00018454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018454
		Average book depth at 3 price increments	NA

AUDUSDmini	7/13/2018	Average effective spread	0.00017795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017795
		Average book depth at 3 price increments	NA

AUDUSDmini	7/16/2018	Average effective spread	0.000186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000186
		Average book depth at 3 price increments	NA

AUDUSDmini	7/17/2018	Average effective spread	0.00018203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018203
		Average book depth at 3 price increments	NA

AUDUSDmini	7/18/2018	Average effective spread	0.00031284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031284
		Average book depth at 3 price increments	NA

AUDUSDmini	7/19/2018	Average effective spread	0.00025484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025484
		Average book depth at 3 price increments	NA

AUDUSDmini	7/20/2018	Average effective spread	0.00018307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018307
		Average book depth at 3 price increments	NA

AUDUSDmini	7/23/2018	Average effective spread	0.00017136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017136
		Average book depth at 3 price increments	NA

AUDUSDmini	7/24/2018	Average effective spread	0.00018893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018893
		Average book depth at 3 price increments	NA

AUDUSDmini	7/25/2018	Average effective spread	0.00018102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018102
		Average book depth at 3 price increments	NA

AUDUSDmini	7/26/2018	Average effective spread	0.00017952
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017952
		Average book depth at 3 price increments	NA

AUDUSDmini	7/31/2018	Average effective spread	0.00017399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017399
		Average book depth at 3 price increments	NA

AUDUSDmini	8/1/2018	Average effective spread	0.00015818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015818
		Average book depth at 3 price increments	NA

AUDUSDmini	8/2/2018	Average effective spread	0.00016916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016916
		Average book depth at 3 price increments	NA

AUDUSDmini	8/3/2018	Average effective spread	0.00017722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017722
		Average book depth at 3 price increments	NA

AUDUSDmini	8/7/2018	Average effective spread	0.00016696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016696
		Average book depth at 3 price increments	NA

AUDUSDmini	8/9/2018	Average effective spread	0.00018454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018454
		Average book depth at 3 price increments	NA

AUDUSDmini	8/10/2018	Average effective spread	0.00020153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020153
		Average book depth at 3 price increments	NA

AUDUSDmini	8/13/2018	Average effective spread	0.00077331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077331
		Average book depth at 3 price increments	NA

AUDUSDmini	8/14/2018	Average effective spread	0.00018454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018454
		Average book depth at 3 price increments	NA

AUDUSDmini	8/15/2018	Average effective spread	0.00018454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018454
		Average book depth at 3 price increments	NA

AUDUSDmini	8/16/2018	Average effective spread	0.00019972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019972
		Average book depth at 3 price increments	NA

AUDUSDmini	8/17/2018	Average effective spread	0.00018674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018674
		Average book depth at 3 price increments	NA

AUDUSDmini	8/21/2018	Average effective spread	0.00019992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019992
		Average book depth at 3 price increments	NA

AUDUSDmini	8/22/2018	Average effective spread	0.00016696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016696
		Average book depth at 3 price increments	NA

AUDUSDmini	8/23/2018	Average effective spread	0.00018214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018214
		Average book depth at 3 price increments	NA

AUDUSDmini	8/24/2018	Average effective spread	0.00017685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017685
		Average book depth at 3 price increments	NA

AUDUSDmini	8/27/2018	Average effective spread	0.00018015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018015
		Average book depth at 3 price increments	NA

AUDUSDmini	8/28/2018	Average effective spread	0.00017575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017575
		Average book depth at 3 price increments	NA

AUDUSDmini	8/29/2018	Average effective spread	0.00020211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020211
		Average book depth at 3 price increments	NA

AUDUSDmini	8/30/2018	Average effective spread	0.00016696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016696
		Average book depth at 3 price increments	NA

AUDUSDmini	8/31/2018	Average effective spread	0.00016872
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016872
		Average book depth at 3 price increments	NA

AUDUSDmini	9/3/2018	Average effective spread	0.00021969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021969
		Average book depth at 3 price increments	NA

AUDUSDmini	9/4/2018	Average effective spread	0.00017106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017106
		Average book depth at 3 price increments	NA

AUDUSDmini	9/5/2018	Average effective spread	0.00019093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019093
		Average book depth at 3 price increments	NA

AUDUSDmini	9/6/2018	Average effective spread	0.00018102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018102
		Average book depth at 3 price increments	NA

AUDUSDmini	9/7/2018	Average effective spread	0.0001819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001819
		Average book depth at 3 price increments	NA

AUDUSDmini	9/12/2018	Average effective spread	0.00017355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017355
		Average book depth at 3 price increments	NA

AUDUSDmini	9/13/2018	Average effective spread	0.00023726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023726
		Average book depth at 3 price increments	NA

AUDUSDmini	9/14/2018	Average effective spread	0.00016989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016989
		Average book depth at 3 price increments	NA

AUDUSDmini	9/17/2018	Average effective spread	0.00016696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016696
		Average book depth at 3 price increments	NA

AUDUSDmini	9/18/2018	Average effective spread	0.00017355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017355
		Average book depth at 3 price increments	NA

AUDUSDmini	9/19/2018	Average effective spread	0.00017355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017355
		Average book depth at 3 price increments	NA

AUDUSDmini	9/21/2018	Average effective spread	0.00016696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016696
		Average book depth at 3 price increments	NA

AUDUSDmini	9/24/2018	Average effective spread	0.00017575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017575
		Average book depth at 3 price increments	NA

AUDUSDmini	9/26/2018	Average effective spread	0.00018134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018134
		Average book depth at 3 price increments	NA

AUDUSDmini	9/27/2018	Average effective spread	0.00019508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019508
		Average book depth at 3 price increments	NA

AUDUSDmini	9/28/2018	Average effective spread	0.00017575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017575
		Average book depth at 3 price increments	NA

AUS200Cash	7/2/2018	Average effective spread	2.2625688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.2625688
		Average book depth at 3 price increments	NA

AUS200Cash	7/3/2018	Average effective spread	2.50620201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.50620201
		Average book depth at 3 price increments	NA

AUS200Cash	7/4/2018	Average effective spread	2.52763871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.52763871
		Average book depth at 3 price increments	NA

AUS200Cash	7/5/2018	Average effective spread	2.8570703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.8570703
		Average book depth at 3 price increments	NA

AUS200Cash	7/6/2018	Average effective spread	2.75561648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.75561648
		Average book depth at 3 price increments	NA

AUS200Cash	7/9/2018	Average effective spread	2.65505523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.65505523
		Average book depth at 3 price increments	NA

AUS200Cash	7/10/2018	Average effective spread	2.75125288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.75125288
		Average book depth at 3 price increments	NA

AUS200Cash	7/11/2018	Average effective spread	2.29117715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.29117715
		Average book depth at 3 price increments	NA

AUS200Cash	7/12/2018	Average effective spread	2.47207501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.47207501
		Average book depth at 3 price increments	NA

AUS200Cash	7/13/2018	Average effective spread	2.26026006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.26026006
		Average book depth at 3 price increments	NA

AUS200Cash	7/16/2018	Average effective spread	2.51913725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.51913725
		Average book depth at 3 price increments	NA

AUS200Cash	7/17/2018	Average effective spread	2.8468299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.8468299
		Average book depth at 3 price increments	NA

AUS200Cash	7/18/2018	Average effective spread	2.98318147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.98318147
		Average book depth at 3 price increments	NA

AUS200Cash	7/19/2018	Average effective spread	2.51913725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.51913725
		Average book depth at 3 price increments	NA

AUS200Cash	7/20/2018	Average effective spread	2.52610943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.52610943
		Average book depth at 3 price increments	NA

AUS200Cash	7/23/2018	Average effective spread	2.12748704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.12748704
		Average book depth at 3 price increments	NA

AUS200Cash	7/24/2018	Average effective spread	3.01903573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.01903573
		Average book depth at 3 price increments	NA

AUS200Cash	7/25/2018	Average effective spread	2.38636523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.38636523
		Average book depth at 3 price increments	NA

AUS200Cash	7/26/2018	Average effective spread	2.60106041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.60106041
		Average book depth at 3 price increments	NA

AUS200Cash	7/27/2018	Average effective spread	2.47393826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.47393826
		Average book depth at 3 price increments	NA

AUS200Cash	7/30/2018	Average effective spread	2.59403843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.59403843
		Average book depth at 3 price increments	NA

AUS200Cash	7/31/2018	Average effective spread	2.53961804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.53961804
		Average book depth at 3 price increments	NA

AUS200Cash	8/1/2018	Average effective spread	2.91180344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.91180344
		Average book depth at 3 price increments	NA

AUS200Cash	8/2/2018	Average effective spread	2.6611955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6611955
		Average book depth at 3 price increments	NA

AUS200Cash	8/3/2018	Average effective spread	2.53961804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.53961804
		Average book depth at 3 price increments	NA

AUS200Cash	8/6/2018	Average effective spread	2.76818367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.76818367
		Average book depth at 3 price increments	NA

AUS200Cash	8/7/2018	Average effective spread	2.59733663
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.59733663
		Average book depth at 3 price increments	NA

AUS200Cash	8/8/2018	Average effective spread	2.68821271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.68821271
		Average book depth at 3 price increments	NA

AUS200Cash	8/9/2018	Average effective spread	2.55885757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.55885757
		Average book depth at 3 price increments	NA

AUS200Cash	8/10/2018	Average effective spread	2.90997901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.90997901
		Average book depth at 3 price increments	NA

AUS200Cash	8/13/2018	Average effective spread	2.25102508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.25102508
		Average book depth at 3 price increments	NA

AUS200Cash	8/14/2018	Average effective spread	2.28565624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.28565624
		Average book depth at 3 price increments	NA

AUS200Cash	8/15/2018	Average effective spread	2.58340456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.58340456
		Average book depth at 3 price increments	NA

AUS200Cash	8/16/2018	Average effective spread	2.39022874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.39022874
		Average book depth at 3 price increments	NA

AUS200Cash	8/17/2018	Average effective spread	2.92056075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.92056075
		Average book depth at 3 price increments	NA

AUS200Cash	8/20/2018	Average effective spread	2.81171997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.81171997
		Average book depth at 3 price increments	NA

AUS200Cash	8/21/2018	Average effective spread	2.39532156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.39532156
		Average book depth at 3 price increments	NA

AUS200Cash	8/22/2018	Average effective spread	2.41263714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.41263714
		Average book depth at 3 price increments	NA

AUS200Cash	8/23/2018	Average effective spread	2.50938449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.50938449
		Average book depth at 3 price increments	NA

AUS200Cash	8/24/2018	Average effective spread	2.22216579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.22216579
		Average book depth at 3 price increments	NA

AUS200Cash	8/27/2018	Average effective spread	2.82179782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.82179782
		Average book depth at 3 price increments	NA

AUS200Cash	8/28/2018	Average effective spread	2.48189945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.48189945
		Average book depth at 3 price increments	NA

AUS200Cash	8/29/2018	Average effective spread	2.75125288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.75125288
		Average book depth at 3 price increments	NA

AUS200Cash	8/30/2018	Average effective spread	3.08382191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.08382191
		Average book depth at 3 price increments	NA

AUS200Cash	8/31/2018	Average effective spread	3.09515949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.09515949
		Average book depth at 3 price increments	NA

AUS200Cash	9/3/2018	Average effective spread	2.53961804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.53961804
		Average book depth at 3 price increments	NA

AUS200Cash	9/4/2018	Average effective spread	2.42418086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.42418086
		Average book depth at 3 price increments	NA

AUS200Cash	9/5/2018	Average effective spread	2.8814897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.8814897
		Average book depth at 3 price increments	NA

AUS200Cash	9/6/2018	Average effective spread	2.23123585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.23123585
		Average book depth at 3 price increments	NA

AUS200Cash	9/7/2018	Average effective spread	3.01579642
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.01579642
		Average book depth at 3 price increments	NA

AUS200Cash	9/10/2018	Average effective spread	2.75125288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.75125288
		Average book depth at 3 price increments	NA

AUS200Cash	9/11/2018	Average effective spread	2.53961804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.53961804
		Average book depth at 3 price increments	NA

AUS200Cash	9/12/2018	Average effective spread	2.81171997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.81171997
		Average book depth at 3 price increments	NA

AUS200Cash	9/13/2018	Average effective spread	2.39310162
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.39310162
		Average book depth at 3 price increments	NA

AUS200Cash	9/14/2018	Average effective spread	1.98936747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.98936747
		Average book depth at 3 price increments	NA

AUS200Cash	9/17/2018	Average effective spread	2.53961804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.53961804
		Average book depth at 3 price increments	NA

AUS200Cash	9/18/2018	Average effective spread	3.04754165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.04754165
		Average book depth at 3 price increments	NA

AUS200Cash	9/19/2018	Average effective spread	2.72635466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.72635466
		Average book depth at 3 price increments	NA

AUS200Cash	9/20/2018	Average effective spread	3.02800613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.02800613
		Average book depth at 3 price increments	NA

AUS200Cash	9/21/2018	Average effective spread	3.17452255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.17452255
		Average book depth at 3 price increments	NA

AUS200Cash	9/24/2018	Average effective spread	3.1110321
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.1110321
		Average book depth at 3 price increments	NA

AUS200Cash	9/25/2018	Average effective spread	2.64543546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.64543546
		Average book depth at 3 price increments	NA

AUS200Cash	9/26/2018	Average effective spread	2.65719295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.65719295
		Average book depth at 3 price increments	NA

AUS200Cash	9/27/2018	Average effective spread	2.73008939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.73008939
		Average book depth at 3 price increments	NA

AUS200Cash	9/28/2018	Average effective spread	2.64543546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.64543546
		Average book depth at 3 price increments	NA

Autodesk	8/24/2018	Average effective spread	0.28559628
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28559628
		Average book depth at 3 price increments	NA

Aviva	7/19/2018	Average effective spread	0.01056248
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01056248
		Average book depth at 3 price increments	NA

Aviva	7/30/2018	Average effective spread	0.0111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0111184
		Average book depth at 3 price increments	NA

Aviva	8/1/2018	Average effective spread	0.01223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01223024
		Average book depth at 3 price increments	NA

Aviva	8/6/2018	Average effective spread	0.01223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01223024
		Average book depth at 3 price increments	NA

Aviva	8/9/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

AXA	7/4/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

AXA	7/5/2018	Average effective spread	0.049
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.049
		Average book depth at 3 price increments	NA

AXA	7/9/2018	Average effective spread	0.049
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.049
		Average book depth at 3 price increments	NA

AXA	7/20/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

AXA	7/25/2018	Average effective spread	0.05233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05233333
		Average book depth at 3 price increments	NA

AXA	7/26/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

AXA	7/27/2018	Average effective spread	0.05066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05066667
		Average book depth at 3 price increments	NA

AXA	8/1/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

AXA	8/7/2018	Average effective spread	0.049
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.049
		Average book depth at 3 price increments	NA

AXA	8/8/2018	Average effective spread	0.049
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.049
		Average book depth at 3 price increments	NA

AXA	8/9/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

AXA	8/10/2018	Average effective spread	0.0515
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0515
		Average book depth at 3 price increments	NA

AXA	8/16/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

AXA	8/20/2018	Average effective spread	0.0615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0615
		Average book depth at 3 price increments	NA

AXA	9/7/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

Azimut	7/2/2018	Average effective spread	0.046
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.046
		Average book depth at 3 price increments	NA

Azimut	7/10/2018	Average effective spread	0.051
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.051
		Average book depth at 3 price increments	NA

Azimut	7/26/2018	Average effective spread	0.051
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.051
		Average book depth at 3 price increments	NA

Azimut	8/1/2018	Average effective spread	0.04933333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04933333
		Average book depth at 3 price increments	NA

Azimut	9/28/2018	Average effective spread	0.051
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.051
		Average book depth at 3 price increments	NA

Babcock	8/16/2018	Average effective spread	0.0389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0389144
		Average book depth at 3 price increments	NA

BAESystems	7/19/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

BAESystems	7/30/2018	Average effective spread	0.01223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01223024
		Average book depth at 3 price increments	NA

BAESystems	8/1/2018	Average effective spread	0.01556576
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01556576
		Average book depth at 3 price increments	NA

BAESystems	8/3/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

BAESystems	8/13/2018	Average effective spread	0.01556576
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01556576
		Average book depth at 3 price increments	NA

BAESystems	8/24/2018	Average effective spread	0.0166776
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0166776
		Average book depth at 3 price increments	NA

BAESystems	8/30/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

BAESystems	9/14/2018	Average effective spread	0.0166776
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0166776
		Average book depth at 3 price increments	NA

BAESystems	9/19/2018	Average effective spread	0.01223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01223024
		Average book depth at 3 price increments	NA

BAESystems	9/20/2018	Average effective spread	0.01223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01223024
		Average book depth at 3 price increments	NA

BAESystems	9/21/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

BAESystems	9/24/2018	Average effective spread	0.01223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01223024
		Average book depth at 3 price increments	NA

Baidu	7/13/2018	Average effective spread	0.54263293
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.54263293
		Average book depth at 3 price increments	NA

Baidu	7/30/2018	Average effective spread	0.56240498
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.56240498
		Average book depth at 3 price increments	NA

Baidu	7/31/2018	Average effective spread	0.47628672
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47628672
		Average book depth at 3 price increments	NA

Baidu	8/1/2018	Average effective spread	0.81724474
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.81724474
		Average book depth at 3 price increments	NA

Baidu	8/2/2018	Average effective spread	0.38665343
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38665343
		Average book depth at 3 price increments	NA

Baidu	8/7/2018	Average effective spread	0.51846709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.51846709
		Average book depth at 3 price increments	NA

Baidu	8/8/2018	Average effective spread	0.42180374
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42180374
		Average book depth at 3 price increments	NA

Baidu	8/9/2018	Average effective spread	0.47452921
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47452921
		Average book depth at 3 price increments	NA

Baidu	8/10/2018	Average effective spread	0.50967952
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.50967952
		Average book depth at 3 price increments	NA

Baidu	9/14/2018	Average effective spread	0.54482983
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.54482983
		Average book depth at 3 price increments	NA

Baidu	9/25/2018	Average effective spread	0.57998014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57998014
		Average book depth at 3 price increments	NA

Baidu	9/27/2018	Average effective spread	0.57998014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57998014
		Average book depth at 3 price increments	NA

Baidu	9/28/2018	Average effective spread	0.50089194
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.50089194
		Average book depth at 3 price increments	NA

BAM	9/14/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

BAM	9/19/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

BAM	9/25/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

BAM	9/27/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

Banca Mediolanum	7/4/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Banca Mediolanum	9/20/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Banca Mediolanum	9/28/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Banco BPM	7/2/2018	Average effective spread	0.00866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00866667
		Average book depth at 3 price increments	NA

Banco BPM	7/3/2018	Average effective spread	0.00941667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00941667
		Average book depth at 3 price increments	NA

Banco BPM	7/4/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Banco BPM	7/5/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Banco BPM	7/10/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Banco BPM	7/11/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Banco BPM	7/12/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Banco BPM	7/13/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Banco BPM	7/16/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Banco BPM	7/17/2018	Average effective spread	0.0082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0082
		Average book depth at 3 price increments	NA

Banco BPM	7/18/2018	Average effective spread	0.00866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00866667
		Average book depth at 3 price increments	NA

Banco BPM	7/19/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Banco BPM	7/20/2018	Average effective spread	0.0096
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0096
		Average book depth at 3 price increments	NA

Banco BPM	7/24/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Banco BPM	7/25/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Banco BPM	7/26/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Banco BPM	7/30/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Banco BPM	7/31/2018	Average effective spread	0.0076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0076
		Average book depth at 3 price increments	NA

Banco BPM	8/1/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Banco BPM	8/3/2018	Average effective spread	0.00894444
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00894444
		Average book depth at 3 price increments	NA

Banco BPM	8/6/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Banco BPM	8/7/2018	Average effective spread	0.00833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00833333
		Average book depth at 3 price increments	NA

Banco BPM	8/8/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Banco BPM	8/17/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Banco BPM	8/21/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Banco BPM	8/23/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Banco BPM	8/24/2018	Average effective spread	0.00725
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00725
		Average book depth at 3 price increments	NA

Banco BPM	8/27/2018	Average effective spread	0.0082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0082
		Average book depth at 3 price increments	NA

Banco BPM	8/28/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Banco BPM	8/30/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Banco BPM	8/31/2018	Average effective spread	0.00957143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00957143
		Average book depth at 3 price increments	NA

Banco BPM	9/3/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Banco BPM	9/4/2018	Average effective spread	0.00841176
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00841176
		Average book depth at 3 price increments	NA

Banco BPM	9/5/2018	Average effective spread	0.00825
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00825
		Average book depth at 3 price increments	NA

Banco BPM	9/12/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Banco BPM	9/13/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Banco BPM	9/17/2018	Average effective spread	0.00966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00966667
		Average book depth at 3 price increments	NA

Banco BPM	9/20/2018	Average effective spread	0.00825
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00825
		Average book depth at 3 price increments	NA

Banco BPM	9/21/2018	Average effective spread	0.00825
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00825
		Average book depth at 3 price increments	NA

Banco BPM	9/25/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Banco BPM	9/26/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Banco BPM	9/27/2018	Average effective spread	0.0088
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0088
		Average book depth at 3 price increments	NA

Banco BPM	9/28/2018	Average effective spread	0.00858333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00858333
		Average book depth at 3 price increments	NA

Banco Comercial	7/2/2018	Average effective spread	0.0025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0025
		Average book depth at 3 price increments	NA

Banco Comercial	7/3/2018	Average effective spread	0.00143333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00143333
		Average book depth at 3 price increments	NA

Banco Comercial	7/4/2018	Average effective spread	0.00182
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00182
		Average book depth at 3 price increments	NA

Banco Comercial	7/5/2018	Average effective spread	0.0012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0012
		Average book depth at 3 price increments	NA

Banco Comercial	7/6/2018	Average effective spread	0.0013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0013
		Average book depth at 3 price increments	NA

Banco Comercial	7/11/2018	Average effective spread	0.0013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0013
		Average book depth at 3 price increments	NA

Banco Comercial	7/12/2018	Average effective spread	0.0016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0016
		Average book depth at 3 price increments	NA

Banco Comercial	7/13/2018	Average effective spread	0.0017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0017
		Average book depth at 3 price increments	NA

Banco Comercial	7/18/2018	Average effective spread	0.0017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0017
		Average book depth at 3 price increments	NA

Banco Comercial	7/24/2018	Average effective spread	0.0018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0018
		Average book depth at 3 price increments	NA

Banco Comercial	7/25/2018	Average effective spread	0.0014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0014
		Average book depth at 3 price increments	NA

Banco Comercial	7/26/2018	Average effective spread	0.001975
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.001975
		Average book depth at 3 price increments	NA

Banco Comercial	8/1/2018	Average effective spread	0.00145714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00145714
		Average book depth at 3 price increments	NA

Banco Comercial	8/3/2018	Average effective spread	0.0015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0015
		Average book depth at 3 price increments	NA

Banco Comercial	8/6/2018	Average effective spread	0.00195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00195
		Average book depth at 3 price increments	NA

Banco Comercial	8/14/2018	Average effective spread	0.0013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0013
		Average book depth at 3 price increments	NA

Banco Comercial	8/16/2018	Average effective spread	0.001175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.001175
		Average book depth at 3 price increments	NA

Banco Comercial	8/24/2018	Average effective spread	0.0012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0012
		Average book depth at 3 price increments	NA

Banco Comercial	9/7/2018	Average effective spread	0.0013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0013
		Average book depth at 3 price increments	NA

Banco Comercial	9/17/2018	Average effective spread	0.00113333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00113333
		Average book depth at 3 price increments	NA

Banco Comercial	9/20/2018	Average effective spread	0.0014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0014
		Average book depth at 3 price increments	NA

Banco Comercial	9/24/2018	Average effective spread	0.0015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0015
		Average book depth at 3 price increments	NA

Banco Comercial	9/25/2018	Average effective spread	0.0022375
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0022375
		Average book depth at 3 price increments	NA

Banco Comercial	9/26/2018	Average effective spread	0.00145
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00145
		Average book depth at 3 price increments	NA

Banco Comercial	9/28/2018	Average effective spread	0.0017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0017
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/4/2018	Average effective spread	0.0045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0045
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/9/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/10/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/11/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/12/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/16/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/23/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/27/2018	Average effective spread	0.00485714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00485714
		Average book depth at 3 price increments	NA

Banco de Sabadell	7/31/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Banco de Sabadell	8/1/2018	Average effective spread	0.00408333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00408333
		Average book depth at 3 price increments	NA

Banco de Sabadell	9/17/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Banco de Sabadell	9/18/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Banco de Sabadell	9/20/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Banco de Sabadell	9/21/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Bankia	7/3/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Bankia	7/4/2018	Average effective spread	0.00883333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00883333
		Average book depth at 3 price increments	NA

Bankia	7/5/2018	Average effective spread	0.00883333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00883333
		Average book depth at 3 price increments	NA

Bankia	7/6/2018	Average effective spread	0.00830769
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00830769
		Average book depth at 3 price increments	NA

Bankia	7/9/2018	Average effective spread	0.00975
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00975
		Average book depth at 3 price increments	NA

Bankia	7/10/2018	Average effective spread	0.0084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0084
		Average book depth at 3 price increments	NA

Bankia	7/11/2018	Average effective spread	0.00875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00875
		Average book depth at 3 price increments	NA

Bankia	7/12/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Bankia	7/16/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	7/17/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	7/19/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	7/24/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Bankia	7/26/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	7/27/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	8/1/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Bankia	8/2/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	8/6/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	8/7/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Bankia	8/23/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	8/30/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Bankia	9/3/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Bankia	9/4/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankia	9/5/2018	Average effective spread	0.0105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0105
		Average book depth at 3 price increments	NA

Bankia	9/19/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Bankinter	8/16/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Bankinter	8/27/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Barclays	7/2/2018	Average effective spread	0.00455854
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00455854
		Average book depth at 3 price increments	NA

Barclays	7/3/2018	Average effective spread	0.00455854
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00455854
		Average book depth at 3 price increments	NA

Barclays	7/4/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Barclays	7/5/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Barclays	7/11/2018	Average effective spread	0.00500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00500328
		Average book depth at 3 price increments	NA

Barclays	7/13/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Barclays	7/17/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Barclays	7/20/2018	Average effective spread	0.00500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00500328
		Average book depth at 3 price increments	NA

Barclays	7/23/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Barclays	7/26/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Barclays	7/27/2018	Average effective spread	0.00433618
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00433618
		Average book depth at 3 price increments	NA

Barclays	7/31/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Barclays	8/1/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Barclays	8/2/2018	Average effective spread	0.00433618
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00433618
		Average book depth at 3 price increments	NA

Barclays	8/13/2018	Average effective spread	0.00433618
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00433618
		Average book depth at 3 price increments	NA

Barclays	8/14/2018	Average effective spread	0.00433618
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00433618
		Average book depth at 3 price increments	NA

Barclays	9/4/2018	Average effective spread	0.00478091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00478091
		Average book depth at 3 price increments	NA

Barclays	9/5/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Barclays	9/12/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Barclays	9/27/2018	Average effective spread	0.00433618
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00433618
		Average book depth at 3 price increments	NA

Barclays	9/28/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Barratt	7/2/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

Barratt	7/9/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

Barratt	7/10/2018	Average effective spread	0.0111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0111184
		Average book depth at 3 price increments	NA

Barratt	7/11/2018	Average effective spread	0.013898
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013898
		Average book depth at 3 price increments	NA

Barratt	7/12/2018	Average effective spread	0.01223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01223024
		Average book depth at 3 price increments	NA

Barratt	7/13/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

Barratt	7/16/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

Barratt	7/18/2018	Average effective spread	0.0111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0111184
		Average book depth at 3 price increments	NA

Barratt	7/20/2018	Average effective spread	0.0111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0111184
		Average book depth at 3 price increments	NA

Barratt	8/1/2018	Average effective spread	0.0111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0111184
		Average book depth at 3 price increments	NA

Barratt	8/3/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

Barratt	8/7/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

Barratt	8/10/2018	Average effective spread	0.0111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0111184
		Average book depth at 3 price increments	NA

Barratt	8/16/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

Barratt	8/21/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

Barratt	8/29/2018	Average effective spread	0.0111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0111184
		Average book depth at 3 price increments	NA

Barratt	9/7/2018	Average effective spread	0.01778944
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01778944
		Average book depth at 3 price increments	NA

BASFAG	7/4/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BASFAG	7/11/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

BASFAG	7/12/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BASFAG	7/27/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BASFAG	8/1/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

BASFAG	9/10/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

BASFAG	9/26/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BASFAG	9/28/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BATobacco	7/4/2018	Average effective spread	0.07894064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07894064
		Average book depth at 3 price increments	NA

BATobacco	7/10/2018	Average effective spread	0.08449984
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08449984
		Average book depth at 3 price increments	NA

BATobacco	7/17/2018	Average effective spread	0.07560512
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07560512
		Average book depth at 3 price increments	NA

BATobacco	7/18/2018	Average effective spread	0.07894064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07894064
		Average book depth at 3 price increments	NA

BATobacco	9/21/2018	Average effective spread	0.07894064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07894064
		Average book depth at 3 price increments	NA

BATobacco	9/24/2018	Average effective spread	0.08172024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08172024
		Average book depth at 3 price increments	NA

BayerAG	7/2/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	7/4/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	7/6/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BayerAG	7/9/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	7/10/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	7/11/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

BayerAG	7/12/2018	Average effective spread	0.2025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2025
		Average book depth at 3 price increments	NA

BayerAG	7/16/2018	Average effective spread	0.20333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20333333
		Average book depth at 3 price increments	NA

BayerAG	7/17/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	7/18/2018	Average effective spread	0.2075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2075
		Average book depth at 3 price increments	NA

BayerAG	7/19/2018	Average effective spread	0.20666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20666667
		Average book depth at 3 price increments	NA

BayerAG	7/20/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BayerAG	7/24/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	7/25/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	7/27/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

BayerAG	7/30/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

BayerAG	8/1/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	8/2/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

BayerAG	8/7/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	8/13/2018	Average effective spread	0.21818182
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21818182
		Average book depth at 3 price increments	NA

BayerAG	8/14/2018	Average effective spread	0.218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.218
		Average book depth at 3 price increments	NA

BayerAG	8/15/2018	Average effective spread	0.206
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.206
		Average book depth at 3 price increments	NA

BayerAG	8/16/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

BayerAG	8/17/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	8/20/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BayerAG	8/21/2018	Average effective spread	0.208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.208
		Average book depth at 3 price increments	NA

BayerAG	8/22/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	8/23/2018	Average effective spread	0.225
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.225
		Average book depth at 3 price increments	NA

BayerAG	8/29/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	8/30/2018	Average effective spread	0.215
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.215
		Average book depth at 3 price increments	NA

BayerAG	8/31/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

BayerAG	9/4/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

BayerAG	9/5/2018	Average effective spread	0.212
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.212
		Average book depth at 3 price increments	NA

BayerAG	9/6/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	9/7/2018	Average effective spread	0.20818182
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20818182
		Average book depth at 3 price increments	NA

BayerAG	9/10/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BayerAG	9/11/2018	Average effective spread	0.215
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.215
		Average book depth at 3 price increments	NA

BayerAG	9/12/2018	Average effective spread	0.20333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20333333
		Average book depth at 3 price increments	NA

BayerAG	9/14/2018	Average effective spread	0.20333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20333333
		Average book depth at 3 price increments	NA

BayerAG	9/17/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

BayerAG	9/18/2018	Average effective spread	0.2125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2125
		Average book depth at 3 price increments	NA

BayerAG	9/19/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

BayerAG	9/20/2018	Average effective spread	0.2175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2175
		Average book depth at 3 price increments	NA

BayerAG	9/21/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BayerAG	9/24/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

BayerAG	9/25/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	9/26/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BayerAG	9/27/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

BayerAG	9/28/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BBAAviation	9/20/2018	Average effective spread	0.0111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0111184
		Average book depth at 3 price increments	NA

BBBY	9/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

BBBY	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BB&T	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BB&T	8/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

BBVA	7/6/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

BBVA	7/9/2018	Average effective spread	0.01533333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01533333
		Average book depth at 3 price increments	NA

BBVA	7/13/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	7/16/2018	Average effective spread	0.0155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0155
		Average book depth at 3 price increments	NA

BBVA	7/19/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

BBVA	7/24/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

BBVA	7/25/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	7/27/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	8/1/2018	Average effective spread	0.0155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0155
		Average book depth at 3 price increments	NA

BBVA	8/10/2018	Average effective spread	0.01525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01525
		Average book depth at 3 price increments	NA

BBVA	8/13/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	8/14/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	8/15/2018	Average effective spread	0.01533333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01533333
		Average book depth at 3 price increments	NA

BBVA	8/16/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

BBVA	8/17/2018	Average effective spread	0.01533333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01533333
		Average book depth at 3 price increments	NA

BBVA	8/20/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	8/21/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	8/22/2018	Average effective spread	0.0145
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0145
		Average book depth at 3 price increments	NA

BBVA	8/23/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	8/27/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	8/28/2018	Average effective spread	0.01475
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01475
		Average book depth at 3 price increments	NA

BBVA	8/29/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	8/30/2018	Average effective spread	0.0147
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0147
		Average book depth at 3 price increments	NA

BBVA	8/31/2018	Average effective spread	0.01485714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01485714
		Average book depth at 3 price increments	NA

BBVA	9/4/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

BBVA	9/6/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	9/13/2018	Average effective spread	0.01475
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01475
		Average book depth at 3 price increments	NA

BBVA	9/14/2018	Average effective spread	0.01466667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01466667
		Average book depth at 3 price increments	NA

BBVA	9/17/2018	Average effective spread	0.015625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015625
		Average book depth at 3 price increments	NA

BBVA	9/20/2018	Average effective spread	0.01508333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01508333
		Average book depth at 3 price increments	NA

BBVA	9/21/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

BBVA	9/24/2018	Average effective spread	0.01466667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01466667
		Average book depth at 3 price increments	NA

BBVA	9/26/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

BBVA	9/27/2018	Average effective spread	0.0155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0155
		Average book depth at 3 price increments	NA

BCHUSD	9/21/2018	Average effective spread	5.81151817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.81151817
		Average book depth at 3 price increments	NA

BCHUSD	9/24/2018	Average effective spread	5.62185295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.62185295
		Average book depth at 3 price increments	NA

BCHUSD	9/26/2018	Average effective spread	5.77092793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.77092793
		Average book depth at 3 price increments	NA

BCHUSD	9/27/2018	Average effective spread	6.50222179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.50222179
		Average book depth at 3 price increments	NA

BCHUSD	9/28/2018	Average effective spread	5.94626103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.94626103
		Average book depth at 3 price increments	NA

Beiersdorf	7/4/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Beiersdorf	7/5/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Beiersdorf	7/6/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Beiersdorf	7/9/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Beiersdorf	7/10/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Beiersdorf	7/11/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Berkshire Hathaway	7/10/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Berkshire Hathaway	7/11/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Berkshire Hathaway	7/13/2018	Average effective spread	0.16257019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16257019
		Average book depth at 3 price increments	NA

Berkshire Hathaway	7/16/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Berkshire Hathaway	7/18/2018	Average effective spread	0.16319787
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16319787
		Average book depth at 3 price increments	NA

Berkshire Hathaway	7/19/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Berkshire Hathaway	7/24/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Berkshire Hathaway	7/30/2018	Average effective spread	0.16476709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16476709
		Average book depth at 3 price increments	NA

Berkshire Hathaway	8/1/2018	Average effective spread	0.21749255
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21749255
		Average book depth at 3 price increments	NA

Berkshire Hathaway	8/2/2018	Average effective spread	0.14499504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14499504
		Average book depth at 3 price increments	NA

Berkshire Hathaway	8/3/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Berkshire Hathaway	8/6/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Berkshire Hathaway	8/10/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Berkshire Hathaway	8/15/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Berkshire Hathaway	8/29/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Berkshire Hathaway	9/5/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Betsson	9/20/2018	Average effective spread	0.02553248
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02553248
		Average book depth at 3 price increments	NA

Betsson	9/21/2018	Average effective spread	0.02230052
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02230052
		Average book depth at 3 price increments	NA

BHP Billiton	8/8/2018	Average effective spread	0.03001968
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03001968
		Average book depth at 3 price increments	NA

BHP Billiton	8/9/2018	Average effective spread	0.03113152
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03113152
		Average book depth at 3 price increments	NA

BHP Billiton	8/10/2018	Average effective spread	0.03113152
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03113152
		Average book depth at 3 price increments	NA

BHP Billiton	9/12/2018	Average effective spread	0.03001968
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03001968
		Average book depth at 3 price increments	NA

BHP Billiton	9/13/2018	Average effective spread	0.03001968
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03001968
		Average book depth at 3 price increments	NA

BHP Billiton	9/20/2018	Average effective spread	0.0389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0389144
		Average book depth at 3 price increments	NA

BHP Billiton	9/21/2018	Average effective spread	0.03669072
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03669072
		Average book depth at 3 price increments	NA

BHP Billiton	9/24/2018	Average effective spread	0.03113152
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03113152
		Average book depth at 3 price increments	NA

BHP Billiton	9/25/2018	Average effective spread	0.03150213
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03150213
		Average book depth at 3 price increments	NA

BHP Billiton	9/26/2018	Average effective spread	0.03224336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03224336
		Average book depth at 3 price increments	NA

BHP Billiton	9/28/2018	Average effective spread	0.027796
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027796
		Average book depth at 3 price increments	NA

Biogen	7/6/2018	Average effective spread	1.4122893
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.4122893
		Average book depth at 3 price increments	NA

Biogen	7/10/2018	Average effective spread	0.90512052
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.90512052
		Average book depth at 3 price increments	NA

Biogen	7/24/2018	Average effective spread	1.1116286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.1116286
		Average book depth at 3 price increments	NA

Biomarin	7/3/2018	Average effective spread	0.34271554
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34271554
		Average book depth at 3 price increments	NA

Biomarin	7/17/2018	Average effective spread	0.28559628
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28559628
		Average book depth at 3 price increments	NA

Biomarin	7/19/2018	Average effective spread	0.3163528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3163528
		Average book depth at 3 price increments	NA

Biomarin	8/1/2018	Average effective spread	0.45695405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.45695405
		Average book depth at 3 price increments	NA

Biomarin	9/4/2018	Average effective spread	0.28120249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28120249
		Average book depth at 3 price increments	NA

Biomarin	9/26/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

Biomarin	9/27/2018	Average effective spread	0.27241491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27241491
		Average book depth at 3 price increments	NA

Blackberry	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/3/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Blackberry	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	9/5/2018	Average effective spread	0.05419006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05419006
		Average book depth at 3 price increments	NA

Blackberry	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Blackberry	9/28/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Black&Decker	7/24/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

Black&Decker	7/25/2018	Average effective spread	0.24605218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24605218
		Average book depth at 3 price increments	NA

Blackrock	7/13/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

Blackrock	7/18/2018	Average effective spread	1.43237519
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.43237519
		Average book depth at 3 price increments	NA

Blackrock	8/2/2018	Average effective spread	1.28298637
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.28298637
		Average book depth at 3 price increments	NA

BMW	7/2/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	7/3/2018	Average effective spread	0.195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.195
		Average book depth at 3 price increments	NA

BMW	7/5/2018	Average effective spread	0.19222222
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19222222
		Average book depth at 3 price increments	NA

BMW	7/6/2018	Average effective spread	0.19888889
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19888889
		Average book depth at 3 price increments	NA

BMW	7/9/2018	Average effective spread	0.19666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19666667
		Average book depth at 3 price increments	NA

BMW	7/11/2018	Average effective spread	0.19333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19333333
		Average book depth at 3 price increments	NA

BMW	7/12/2018	Average effective spread	0.185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.185
		Average book depth at 3 price increments	NA

BMW	7/16/2018	Average effective spread	0.196
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.196
		Average book depth at 3 price increments	NA

BMW	7/17/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	7/18/2018	Average effective spread	0.20333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20333333
		Average book depth at 3 price increments	NA

BMW	7/19/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BMW	7/20/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

BMW	7/26/2018	Average effective spread	0.185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.185
		Average book depth at 3 price increments	NA

BMW	7/27/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	7/31/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	8/1/2018	Average effective spread	0.18555556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18555556
		Average book depth at 3 price increments	NA

BMW	8/2/2018	Average effective spread	0.195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.195
		Average book depth at 3 price increments	NA

BMW	8/10/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

BMW	8/16/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	8/21/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	8/27/2018	Average effective spread	0.185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.185
		Average book depth at 3 price increments	NA

BMW	8/28/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	9/5/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	9/6/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

BMW	9/7/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

BMW	9/12/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BMW	9/13/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BMW	9/14/2018	Average effective spread	0.195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.195
		Average book depth at 3 price increments	NA

BMW	9/17/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BMW	9/19/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

BMW	9/20/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

BMW	9/24/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

BMW	9/25/2018	Average effective spread	0.26
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26
		Average book depth at 3 price increments	NA

BMW	9/26/2018	Average effective spread	0.1925
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1925
		Average book depth at 3 price increments	NA

BMW	9/27/2018	Average effective spread	0.18909091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18909091
		Average book depth at 3 price increments	NA

BMW	9/28/2018	Average effective spread	0.1925
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1925
		Average book depth at 3 price increments	NA

BNPParibas	7/3/2018	Average effective spread	0.141
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.141
		Average book depth at 3 price increments	NA

BNPParibas	7/4/2018	Average effective spread	0.136
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.136
		Average book depth at 3 price increments	NA

BNPParibas	7/5/2018	Average effective spread	0.141
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.141
		Average book depth at 3 price increments	NA

BNPParibas	7/6/2018	Average effective spread	0.141
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.141
		Average book depth at 3 price increments	NA

BNPParibas	7/16/2018	Average effective spread	0.141
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.141
		Average book depth at 3 price increments	NA

BNPParibas	7/19/2018	Average effective spread	0.131
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.131
		Average book depth at 3 price increments	NA

BNPParibas	7/23/2018	Average effective spread	0.136
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.136
		Average book depth at 3 price increments	NA

BNPParibas	7/24/2018	Average effective spread	0.131
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.131
		Average book depth at 3 price increments	NA

BNPParibas	8/8/2018	Average effective spread	0.141
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.141
		Average book depth at 3 price increments	NA

BNPParibas	8/9/2018	Average effective spread	0.141
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.141
		Average book depth at 3 price increments	NA

BNPParibas	8/20/2018	Average effective spread	0.136
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.136
		Average book depth at 3 price increments	NA

BNPParibas	9/20/2018	Average effective spread	0.141
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.141
		Average book depth at 3 price increments	NA

BNPParibas	9/21/2018	Average effective spread	0.151
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.151
		Average book depth at 3 price increments	NA

Boeing	7/2/2018	Average effective spread	0.49210436
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49210436
		Average book depth at 3 price increments	NA

Boeing	7/3/2018	Average effective spread	0.54482983
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.54482983
		Average book depth at 3 price increments	NA

Boeing	7/5/2018	Average effective spread	0.44377268
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.44377268
		Average book depth at 3 price increments	NA

Boeing	7/6/2018	Average effective spread	0.39251181
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39251181
		Average book depth at 3 price increments	NA

Boeing	7/9/2018	Average effective spread	0.31459529
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.31459529
		Average book depth at 3 price increments	NA

Boeing	7/10/2018	Average effective spread	0.34271554
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34271554
		Average book depth at 3 price increments	NA

Boeing	7/11/2018	Average effective spread	0.40129939
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.40129939
		Average book depth at 3 price increments	NA

Boeing	7/12/2018	Average effective spread	0.37566895
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.37566895
		Average book depth at 3 price increments	NA

Boeing	7/13/2018	Average effective spread	0.32514038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32514038
		Average book depth at 3 price increments	NA

Boeing	7/16/2018	Average effective spread	0.3268979
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3268979
		Average book depth at 3 price increments	NA

Boeing	7/17/2018	Average effective spread	0.39104722
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39104722
		Average book depth at 3 price increments	NA

Boeing	7/18/2018	Average effective spread	0.33392796
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.33392796
		Average book depth at 3 price increments	NA

Boeing	7/19/2018	Average effective spread	0.40422858
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.40422858
		Average book depth at 3 price increments	NA

Boeing	7/24/2018	Average effective spread	0.34271554
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34271554
		Average book depth at 3 price increments	NA

Boeing	7/25/2018	Average effective spread	0.47160001
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47160001
		Average book depth at 3 price increments	NA

Boeing	7/27/2018	Average effective spread	0.49210436
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49210436
		Average book depth at 3 price increments	NA

Boeing	7/30/2018	Average effective spread	0.3163528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3163528
		Average book depth at 3 price increments	NA

Boeing	7/31/2018	Average effective spread	0.52725467
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52725467
		Average book depth at 3 price increments	NA

Boeing	8/2/2018	Average effective spread	0.3558969
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3558969
		Average book depth at 3 price increments	NA

Boeing	8/3/2018	Average effective spread	0.29291926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29291926
		Average book depth at 3 price increments	NA

Boeing	8/7/2018	Average effective spread	0.28120249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28120249
		Average book depth at 3 price increments	NA

Boeing	8/8/2018	Average effective spread	0.32221119
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32221119
		Average book depth at 3 price increments	NA

Boeing	8/9/2018	Average effective spread	0.53604225
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.53604225
		Average book depth at 3 price increments	NA

Boeing	8/14/2018	Average effective spread	0.39895604
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39895604
		Average book depth at 3 price increments	NA

Boeing	8/15/2018	Average effective spread	0.48771057
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48771057
		Average book depth at 3 price increments	NA

Boeing	8/16/2018	Average effective spread	0.32514038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32514038
		Average book depth at 3 price increments	NA

Boeing	8/20/2018	Average effective spread	0.42839442
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42839442
		Average book depth at 3 price increments	NA

Boeing	8/30/2018	Average effective spread	0.34564473
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34564473
		Average book depth at 3 price increments	NA

Boeing	9/13/2018	Average effective spread	0.30317144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30317144
		Average book depth at 3 price increments	NA

Boeing	9/17/2018	Average effective spread	0.3163528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3163528
		Average book depth at 3 price increments	NA

Boeing	9/21/2018	Average effective spread	0.28999007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28999007
		Average book depth at 3 price increments	NA

BofAmerica	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/17/2018	Average effective spread	0.05340143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05340143
		Average book depth at 3 price increments	NA

BofAmerica	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/23/2018	Average effective spread	0.05398084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05398084
		Average book depth at 3 price increments	NA

BofAmerica	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofAmerica	9/27/2018	Average effective spread	0.05536174
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05536174
		Average book depth at 3 price increments	NA

BofAmerica	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofNewYork	7/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

BofNewYork	7/17/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

BofNewYork	7/19/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

BofNewYork	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BofNewYork	8/1/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

BofNewYork	8/2/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

BofNewYork	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Boliden	7/9/2018	Average effective spread	0.06108404
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06108404
		Average book depth at 3 price increments	NA

Boston Scientific	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Boston Scientific	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Boston Scientific	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Boston Scientific	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Boston Scientific	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Boston Scientific	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Bouygues	7/16/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Bouygues	7/19/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Bouygues	7/20/2018	Average effective spread	0.09
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09
		Average book depth at 3 price increments	NA

Bouygues	7/26/2018	Average effective spread	0.095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.095
		Average book depth at 3 price increments	NA

Bouygues	7/27/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Bouygues	7/30/2018	Average effective spread	0.09666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666667
		Average book depth at 3 price increments	NA

Bouygues	7/31/2018	Average effective spread	0.10333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10333333
		Average book depth at 3 price increments	NA

Bouygues	8/1/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Bouygues	8/2/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Bouygues	8/3/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Bouygues	8/7/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Bouygues	8/15/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Bouygues	8/20/2018	Average effective spread	0.095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.095
		Average book depth at 3 price increments	NA

Bouygues	9/21/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

BovisHomes	9/24/2018	Average effective spread	0.16566416
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16566416
		Average book depth at 3 price increments	NA

BP	7/9/2018	Average effective spread	0.00945064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00945064
		Average book depth at 3 price increments	NA

BP	7/12/2018	Average effective spread	0.01056248
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01056248
		Average book depth at 3 price increments	NA

BP	9/26/2018	Average effective spread	0.01056248
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01056248
		Average book depth at 3 price increments	NA

BP	9/27/2018	Average effective spread	0.01000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01000656
		Average book depth at 3 price increments	NA

BPER Banca	7/16/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

BPER Banca	7/31/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

BPER Banca	8/2/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

BPER Banca	8/10/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

BPER Banca	8/13/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

BPER Banca	8/16/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

BPER Banca	8/17/2018	Average effective spread	0.01166667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01166667
		Average book depth at 3 price increments	NA

BPER Banca	8/30/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

BPER Banca	9/4/2018	Average effective spread	0.01175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01175
		Average book depth at 3 price increments	NA

Bpost	7/3/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Bpost	7/4/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Bpost	7/9/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Bpost	7/12/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Bpost	7/13/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Bpost	7/17/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Bpost	7/18/2018	Average effective spread	0.098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.098
		Average book depth at 3 price increments	NA

Bpost	7/20/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Bpost	7/25/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Bpost	7/26/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Bpost	7/30/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Bpost	7/31/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Bpost	8/1/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Bpost	8/3/2018	Average effective spread	0.04966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04966667
		Average book depth at 3 price increments	NA

Bpost	8/6/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Bpost	8/9/2018	Average effective spread	0.09981818
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09981818
		Average book depth at 3 price increments	NA

Bpost	8/10/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Bpost	8/13/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Bpost	8/15/2018	Average effective spread	0.05466667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05466667
		Average book depth at 3 price increments	NA

Bpost	8/17/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Bpost	8/20/2018	Average effective spread	0.066
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.066
		Average book depth at 3 price increments	NA

Bpost	8/21/2018	Average effective spread	0.0605
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0605
		Average book depth at 3 price increments	NA

Bpost	8/22/2018	Average effective spread	0.0605
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0605
		Average book depth at 3 price increments	NA

Bpost	8/27/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Bpost	8/28/2018	Average effective spread	0.053
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.053
		Average book depth at 3 price increments	NA

Bpost	8/29/2018	Average effective spread	0.088
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.088
		Average book depth at 3 price increments	NA

Bpost	8/31/2018	Average effective spread	0.078
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.078
		Average book depth at 3 price increments	NA

Bpost	9/4/2018	Average effective spread	0.06355556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06355556
		Average book depth at 3 price increments	NA

Bpost	9/5/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Bpost	9/10/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Bpost	9/11/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Bpost	9/12/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Bpost	9/17/2018	Average effective spread	0.078
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.078
		Average book depth at 3 price increments	NA

Brembo	7/18/2018	Average effective spread	0.046
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.046
		Average book depth at 3 price increments	NA

Brembo	7/25/2018	Average effective spread	0.046
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.046
		Average book depth at 3 price increments	NA

Brembo	8/1/2018	Average effective spread	0.046
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.046
		Average book depth at 3 price increments	NA

Brembo	8/24/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

BRENT-DEC18	9/27/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

BRENT-DEC18	9/28/2018	Average effective spread	0.0456954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0456954
		Average book depth at 3 price increments	NA

BRENT-NOV18	8/30/2018	Average effective spread	0.0453254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0453254
		Average book depth at 3 price increments	NA

BRENT-NOV18	8/31/2018	Average effective spread	0.04455673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04455673
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/3/2018	Average effective spread	0.05006607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.05006607
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/4/2018	Average effective spread	0.04694124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04694124
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/5/2018	Average effective spread	0.04902543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04902543
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/6/2018	Average effective spread	0.0460137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0460137
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/7/2018	Average effective spread	0.04648166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04648166
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/10/2018	Average effective spread	0.04518389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04518389
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/11/2018	Average effective spread	0.04503634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04503634
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/12/2018	Average effective spread	0.04606155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04606155
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/13/2018	Average effective spread	0.04528982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04528982
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/14/2018	Average effective spread	0.045678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.045678
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/17/2018	Average effective spread	0.04691939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04691939
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/18/2018	Average effective spread	0.04681382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04681382
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/19/2018	Average effective spread	0.0456954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0456954
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/20/2018	Average effective spread	0.04686708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04686708
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/21/2018	Average effective spread	0.04615611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04615611
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/24/2018	Average effective spread	0.04656406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04656406
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/25/2018	Average effective spread	0.04496501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04496501
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/26/2018	Average effective spread	0.0453629
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0453629
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/27/2018	Average effective spread	0.04731773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04731773
		Average book depth at 3 price increments	NA

BRENT-NOV18	9/28/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

BRENT-OCT18	7/30/2018	Average effective spread	0.04429414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04429414
		Average book depth at 3 price increments	NA

BRENT-OCT18	7/31/2018	Average effective spread	0.04524874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04524874
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/1/2018	Average effective spread	0.04502626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04502626
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/2/2018	Average effective spread	0.04566659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04566659
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/3/2018	Average effective spread	0.04643166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04643166
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/6/2018	Average effective spread	0.04567882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04567882
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/7/2018	Average effective spread	0.04512719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04512719
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/8/2018	Average effective spread	0.04500459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04500459
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/9/2018	Average effective spread	0.04455923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04455923
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/10/2018	Average effective spread	0.04511831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04511831
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/13/2018	Average effective spread	0.0455051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0455051
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/14/2018	Average effective spread	0.04507177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04507177
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/15/2018	Average effective spread	0.04457609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04457609
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/16/2018	Average effective spread	0.04459696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04459696
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/17/2018	Average effective spread	0.04447047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04447047
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/20/2018	Average effective spread	0.04521608
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04521608
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/21/2018	Average effective spread	0.04456557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04456557
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/22/2018	Average effective spread	0.0444988
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0444988
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/23/2018	Average effective spread	0.0451362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0451362
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/24/2018	Average effective spread	0.04573127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04573127
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/27/2018	Average effective spread	0.04553563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04553563
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/28/2018	Average effective spread	0.04707631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04707631
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/29/2018	Average effective spread	0.04523975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04523975
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/30/2018	Average effective spread	0.04741205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04741205
		Average book depth at 3 price increments	NA

BRENT-OCT18	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/2/2018	Average effective spread	0.04587474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04587474
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/3/2018	Average effective spread	0.04598026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04598026
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/4/2018	Average effective spread	0.0457521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0457521
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/5/2018	Average effective spread	0.04560704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04560704
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/6/2018	Average effective spread	0.04544874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04544874
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/9/2018	Average effective spread	0.0456954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0456954
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/10/2018	Average effective spread	0.04568984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04568984
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/11/2018	Average effective spread	0.04529153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04529153
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/12/2018	Average effective spread	0.04526029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04526029
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/13/2018	Average effective spread	0.04532223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04532223
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/16/2018	Average effective spread	0.04485088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04485088
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/17/2018	Average effective spread	0.04615264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04615264
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/18/2018	Average effective spread	0.04473936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04473936
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/19/2018	Average effective spread	0.04453105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04453105
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/20/2018	Average effective spread	0.04436447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04436447
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/23/2018	Average effective spread	0.04463165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04463165
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/24/2018	Average effective spread	0.04483458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04483458
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/25/2018	Average effective spread	0.04498661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04498661
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/26/2018	Average effective spread	0.04696157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04696157
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/27/2018	Average effective spread	0.04517498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04517498
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/30/2018	Average effective spread	0.04745292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04745292
		Average book depth at 3 price increments	NA

BRENT-SEP18	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BristolMyer	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BristolMyer	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

BristolMyer	8/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

BristolMyer	9/11/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

British Land	7/3/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

British Land	8/1/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

British Land	8/16/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

British Land	9/14/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Broadcom	7/12/2018	Average effective spread	0.49084899
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49084899
		Average book depth at 3 price increments	NA

Broadcom	7/13/2018	Average effective spread	0.43059132
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43059132
		Average book depth at 3 price increments	NA

Broadcom	7/16/2018	Average effective spread	0.395441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.395441
		Average book depth at 3 price increments	NA

Broadcom	7/17/2018	Average effective spread	0.38665343
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38665343
		Average book depth at 3 price increments	NA

Broadcom	7/18/2018	Average effective spread	0.38225964
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38225964
		Average book depth at 3 price increments	NA

Broadcom	7/19/2018	Average effective spread	0.38225964
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38225964
		Average book depth at 3 price increments	NA

Broadcom	7/23/2018	Average effective spread	0.38958262
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38958262
		Average book depth at 3 price increments	NA

BTCUSD	9/18/2018	Average effective spread	58.23088482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	58.23088482
		Average book depth at 3 price increments	NA

BTCUSD	9/19/2018	Average effective spread	60.38201959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	60.38201959
		Average book depth at 3 price increments	NA

BTCUSD	9/20/2018	Average effective spread	60.26960289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	60.26960289
		Average book depth at 3 price increments	NA

BTCUSD	9/21/2018	Average effective spread	60.89628738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	60.89628738
		Average book depth at 3 price increments	NA

BTCUSD	9/24/2018	Average effective spread	60.61671222
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	60.61671222
		Average book depth at 3 price increments	NA

BTCUSD	9/25/2018	Average effective spread	60.05392516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	60.05392516
		Average book depth at 3 price increments	NA

BTCUSD	9/26/2018	Average effective spread	59.58940252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	59.58940252
		Average book depth at 3 price increments	NA

BTCUSD	9/27/2018	Average effective spread	59.78292615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	59.78292615
		Average book depth at 3 price increments	NA

BTCUSD	9/28/2018	Average effective spread	60.78309036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	60.78309036
		Average book depth at 3 price increments	NA

BTG	9/20/2018	Average effective spread	0.03168744
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03168744
		Average book depth at 3 price increments	NA

BTGroup	7/23/2018	Average effective spread	0.00500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00500328
		Average book depth at 3 price increments	NA

BTGroup	7/24/2018	Average effective spread	0.00500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00500328
		Average book depth at 3 price increments	NA

BTGroup	7/30/2018	Average effective spread	0.00611512
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00611512
		Average book depth at 3 price increments	NA

BTGroup	8/1/2018	Average effective spread	0.00500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00500328
		Average book depth at 3 price increments	NA

BTGroup	8/7/2018	Average effective spread	0.00611512
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00611512
		Average book depth at 3 price increments	NA

BTGroup	8/9/2018	Average effective spread	0.00611512
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00611512
		Average book depth at 3 price increments	NA

BTGroup	8/16/2018	Average effective spread	0.00500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00500328
		Average book depth at 3 price increments	NA

BTGroup	8/24/2018	Average effective spread	0.00500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00500328
		Average book depth at 3 price increments	NA

Burberry	7/5/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Burberry	8/22/2018	Average effective spread	0.0500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0500328
		Average book depth at 3 price increments	NA

Burberry	9/10/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Burberry	9/13/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Burberry	9/14/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Burberry	9/17/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Burberry	9/18/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Burberry	9/20/2018	Average effective spread	0.0500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0500328
		Average book depth at 3 price increments	NA

Burberry	9/21/2018	Average effective spread	0.0472532
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0472532
		Average book depth at 3 price increments	NA

Burberry	9/24/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Burberry	9/25/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

BureauVeritas	9/28/2018	Average effective spread	0.067
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.067
		Average book depth at 3 price increments	NA

Buzzi Unicem	7/9/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

Buzzi Unicem	7/11/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

Buzzi Unicem	7/20/2018	Average effective spread	0.0565
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0565
		Average book depth at 3 price increments	NA

Buzzi Unicem	7/23/2018	Average effective spread	0.06566667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06566667
		Average book depth at 3 price increments	NA

Buzzi Unicem	7/26/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

Buzzi Unicem	8/20/2018	Average effective spread	0.05066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05066667
		Average book depth at 3 price increments	NA

Buzzi Unicem	8/21/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

Buzzi Unicem	9/18/2018	Average effective spread	0.264
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.264
		Average book depth at 3 price increments	NA

Buzzi Unicem	9/28/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

BW	9/4/2018	Average effective spread	0.03343528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03343528
		Average book depth at 3 price increments	NA

BW	9/5/2018	Average effective spread	0.01805095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01805095
		Average book depth at 3 price increments	NA

CA	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

CA	7/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

CA	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

CA	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	7/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	9/4/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	9/7/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cabot Oil & Gas	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

CADCHF	7/2/2018	Average effective spread	0.00045307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045307
		Average book depth at 3 price increments	NA

CADCHF	7/3/2018	Average effective spread	0.00034543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034543
		Average book depth at 3 price increments	NA

CADCHF	7/4/2018	Average effective spread	0.00037436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037436
		Average book depth at 3 price increments	NA

CADCHF	7/5/2018	Average effective spread	0.00044365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044365
		Average book depth at 3 price increments	NA

CADCHF	7/6/2018	Average effective spread	0.00042605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042605
		Average book depth at 3 price increments	NA

CADCHF	7/9/2018	Average effective spread	0.00037326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037326
		Average book depth at 3 price increments	NA

CADCHF	7/10/2018	Average effective spread	0.00035458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035458
		Average book depth at 3 price increments	NA

CADCHF	7/11/2018	Average effective spread	0.00036428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036428
		Average book depth at 3 price increments	NA

CADCHF	7/12/2018	Average effective spread	0.00037576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037576
		Average book depth at 3 price increments	NA

CADCHF	7/13/2018	Average effective spread	0.00035076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035076
		Average book depth at 3 price increments	NA

CADCHF	7/16/2018	Average effective spread	0.00035861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035861
		Average book depth at 3 price increments	NA

CADCHF	7/17/2018	Average effective spread	0.00034002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034002
		Average book depth at 3 price increments	NA

CADCHF	7/18/2018	Average effective spread	0.00034808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034808
		Average book depth at 3 price increments	NA

CADCHF	7/19/2018	Average effective spread	0.00038504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038504
		Average book depth at 3 price increments	NA

CADCHF	7/20/2018	Average effective spread	0.00037435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037435
		Average book depth at 3 price increments	NA

CADCHF	7/23/2018	Average effective spread	0.00040492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040492
		Average book depth at 3 price increments	NA

CADCHF	7/24/2018	Average effective spread	0.00039066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039066
		Average book depth at 3 price increments	NA

CADCHF	7/25/2018	Average effective spread	0.00035453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035453
		Average book depth at 3 price increments	NA

CADCHF	7/26/2018	Average effective spread	0.00034912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034912
		Average book depth at 3 price increments	NA

CADCHF	7/27/2018	Average effective spread	0.00036853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036853
		Average book depth at 3 price increments	NA

CADCHF	7/30/2018	Average effective spread	0.00039775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039775
		Average book depth at 3 price increments	NA

CADCHF	7/31/2018	Average effective spread	0.00037688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037688
		Average book depth at 3 price increments	NA

CADCHF	8/1/2018	Average effective spread	0.00033406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033406
		Average book depth at 3 price increments	NA

CADCHF	8/2/2018	Average effective spread	0.00037594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037594
		Average book depth at 3 price increments	NA

CADCHF	8/3/2018	Average effective spread	0.00041768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041768
		Average book depth at 3 price increments	NA

CADCHF	8/6/2018	Average effective spread	0.00034791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034791
		Average book depth at 3 price increments	NA

CADCHF	8/7/2018	Average effective spread	0.00033482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033482
		Average book depth at 3 price increments	NA

CADCHF	8/8/2018	Average effective spread	0.00033902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033902
		Average book depth at 3 price increments	NA

CADCHF	8/9/2018	Average effective spread	0.00037264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037264
		Average book depth at 3 price increments	NA

CADCHF	8/10/2018	Average effective spread	0.00039282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039282
		Average book depth at 3 price increments	NA

CADCHF	8/13/2018	Average effective spread	0.00063246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063246
		Average book depth at 3 price increments	NA

CADCHF	8/14/2018	Average effective spread	0.00034974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034974
		Average book depth at 3 price increments	NA

CADCHF	8/15/2018	Average effective spread	0.00033824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033824
		Average book depth at 3 price increments	NA

CADCHF	8/16/2018	Average effective spread	0.0003392
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003392
		Average book depth at 3 price increments	NA

CADCHF	8/17/2018	Average effective spread	0.00038475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038475
		Average book depth at 3 price increments	NA

CADCHF	8/20/2018	Average effective spread	0.00045979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045979
		Average book depth at 3 price increments	NA

CADCHF	8/21/2018	Average effective spread	0.00037034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037034
		Average book depth at 3 price increments	NA

CADCHF	8/22/2018	Average effective spread	0.00045378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045378
		Average book depth at 3 price increments	NA

CADCHF	8/23/2018	Average effective spread	0.00036846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036846
		Average book depth at 3 price increments	NA

CADCHF	8/24/2018	Average effective spread	0.00057038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057038
		Average book depth at 3 price increments	NA

CADCHF	8/27/2018	Average effective spread	0.00036493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036493
		Average book depth at 3 price increments	NA

CADCHF	8/28/2018	Average effective spread	0.00034712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034712
		Average book depth at 3 price increments	NA

CADCHF	8/29/2018	Average effective spread	0.00033952
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033952
		Average book depth at 3 price increments	NA

CADCHF	8/30/2018	Average effective spread	0.00035023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035023
		Average book depth at 3 price increments	NA

CADCHF	8/31/2018	Average effective spread	0.00041742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041742
		Average book depth at 3 price increments	NA

CADCHF	9/3/2018	Average effective spread	0.00043514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043514
		Average book depth at 3 price increments	NA

CADCHF	9/4/2018	Average effective spread	0.00034363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034363
		Average book depth at 3 price increments	NA

CADCHF	9/5/2018	Average effective spread	0.00036399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036399
		Average book depth at 3 price increments	NA

CADCHF	9/6/2018	Average effective spread	0.00035493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035493
		Average book depth at 3 price increments	NA

CADCHF	9/7/2018	Average effective spread	0.0004319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004319
		Average book depth at 3 price increments	NA

CADCHF	9/10/2018	Average effective spread	0.0004084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004084
		Average book depth at 3 price increments	NA

CADCHF	9/11/2018	Average effective spread	0.00035679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035679
		Average book depth at 3 price increments	NA

CADCHF	9/12/2018	Average effective spread	0.00034485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034485
		Average book depth at 3 price increments	NA

CADCHF	9/13/2018	Average effective spread	0.00038174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038174
		Average book depth at 3 price increments	NA

CADCHF	9/14/2018	Average effective spread	0.00041762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041762
		Average book depth at 3 price increments	NA

CADCHF	9/17/2018	Average effective spread	0.00035126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035126
		Average book depth at 3 price increments	NA

CADCHF	9/18/2018	Average effective spread	0.00035026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035026
		Average book depth at 3 price increments	NA

CADCHF	9/19/2018	Average effective spread	0.00036709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036709
		Average book depth at 3 price increments	NA

CADCHF	9/20/2018	Average effective spread	0.00037394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037394
		Average book depth at 3 price increments	NA

CADCHF	9/21/2018	Average effective spread	0.00035427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035427
		Average book depth at 3 price increments	NA

CADCHF	9/24/2018	Average effective spread	0.00046558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046558
		Average book depth at 3 price increments	NA

CADCHF	9/25/2018	Average effective spread	0.00044021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044021
		Average book depth at 3 price increments	NA

CADCHF	9/26/2018	Average effective spread	0.00037032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037032
		Average book depth at 3 price increments	NA

CADCHF	9/27/2018	Average effective spread	0.00037042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037042
		Average book depth at 3 price increments	NA

CADCHF	9/28/2018	Average effective spread	0.00037123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037123
		Average book depth at 3 price increments	NA

CADCHF.	7/2/2018	Average effective spread	0.00018708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018708
		Average book depth at 3 price increments	NA

CADCHF.	7/3/2018	Average effective spread	0.00011631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011631
		Average book depth at 3 price increments	NA

CADCHF.	7/4/2018	Average effective spread	0.00013549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013549
		Average book depth at 3 price increments	NA

CADCHF.	7/5/2018	Average effective spread	0.00012484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012484
		Average book depth at 3 price increments	NA

CADCHF.	7/6/2018	Average effective spread	0.00012989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012989
		Average book depth at 3 price increments	NA

CADCHF.	7/9/2018	Average effective spread	0.00015292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015292
		Average book depth at 3 price increments	NA

CADCHF.	7/10/2018	Average effective spread	0.00012542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012542
		Average book depth at 3 price increments	NA

CADCHF.	7/11/2018	Average effective spread	0.00020654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020654
		Average book depth at 3 price increments	NA

CADCHF.	7/12/2018	Average effective spread	0.00015704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015704
		Average book depth at 3 price increments	NA

CADCHF.	7/13/2018	Average effective spread	0.00012191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012191
		Average book depth at 3 price increments	NA

CADCHF.	7/16/2018	Average effective spread	0.00016739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016739
		Average book depth at 3 price increments	NA

CADCHF.	7/17/2018	Average effective spread	0.00012748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012748
		Average book depth at 3 price increments	NA

CADCHF.	7/18/2018	Average effective spread	0.00013954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013954
		Average book depth at 3 price increments	NA

CADCHF.	7/19/2018	Average effective spread	0.00012508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012508
		Average book depth at 3 price increments	NA

CADCHF.	7/20/2018	Average effective spread	0.00015311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015311
		Average book depth at 3 price increments	NA

CADCHF.	7/23/2018	Average effective spread	0.00037876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037876
		Average book depth at 3 price increments	NA

CADCHF.	7/24/2018	Average effective spread	0.00021304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021304
		Average book depth at 3 price increments	NA

CADCHF.	7/25/2018	Average effective spread	0.00012114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012114
		Average book depth at 3 price increments	NA

CADCHF.	7/26/2018	Average effective spread	0.00013132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013132
		Average book depth at 3 price increments	NA

CADCHF.	7/27/2018	Average effective spread	0.00013063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013063
		Average book depth at 3 price increments	NA

CADCHF.	7/30/2018	Average effective spread	0.00012211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012211
		Average book depth at 3 price increments	NA

CADCHF.	7/31/2018	Average effective spread	0.00016739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016739
		Average book depth at 3 price increments	NA

CADCHF.	8/1/2018	Average effective spread	0.00012182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012182
		Average book depth at 3 price increments	NA

CADCHF.	8/2/2018	Average effective spread	0.00017838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017838
		Average book depth at 3 price increments	NA

CADCHF.	8/3/2018	Average effective spread	0.00011636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011636
		Average book depth at 3 price increments	NA

CADCHF.	8/6/2018	Average effective spread	0.00024934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024934
		Average book depth at 3 price increments	NA

CADCHF.	8/7/2018	Average effective spread	0.00015717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015717
		Average book depth at 3 price increments	NA

CADCHF.	8/8/2018	Average effective spread	0.00011813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011813
		Average book depth at 3 price increments	NA

CADCHF.	8/9/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

CADCHF.	8/10/2018	Average effective spread	0.00015737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015737
		Average book depth at 3 price increments	NA

CADCHF.	8/13/2018	Average effective spread	0.00011518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011518
		Average book depth at 3 price increments	NA

CADCHF.	8/14/2018	Average effective spread	0.00012463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012463
		Average book depth at 3 price increments	NA

CADCHF.	8/15/2018	Average effective spread	0.00013451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013451
		Average book depth at 3 price increments	NA

CADCHF.	8/16/2018	Average effective spread	0.00012288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012288
		Average book depth at 3 price increments	NA

CADCHF.	8/17/2018	Average effective spread	0.00015155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015155
		Average book depth at 3 price increments	NA

CADCHF.	8/20/2018	Average effective spread	0.00021621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021621
		Average book depth at 3 price increments	NA

CADCHF.	8/21/2018	Average effective spread	0.00016181
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016181
		Average book depth at 3 price increments	NA

CADCHF.	8/22/2018	Average effective spread	0.00013053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013053
		Average book depth at 3 price increments	NA

CADCHF.	8/23/2018	Average effective spread	0.0004719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004719
		Average book depth at 3 price increments	NA

CADCHF.	8/24/2018	Average effective spread	0.00041008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041008
		Average book depth at 3 price increments	NA

CADCHF.	8/27/2018	Average effective spread	0.00011397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011397
		Average book depth at 3 price increments	NA

CADCHF.	8/28/2018	Average effective spread	0.00011555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011555
		Average book depth at 3 price increments	NA

CADCHF.	8/29/2018	Average effective spread	0.00011961
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011961
		Average book depth at 3 price increments	NA

CADCHF.	8/30/2018	Average effective spread	0.00015909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015909
		Average book depth at 3 price increments	NA

CADCHF.	8/31/2018	Average effective spread	0.00024105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024105
		Average book depth at 3 price increments	NA

CADCHF.	9/3/2018	Average effective spread	0.00012847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012847
		Average book depth at 3 price increments	NA

CADCHF.	9/4/2018	Average effective spread	0.00017146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017146
		Average book depth at 3 price increments	NA

CADCHF.	9/5/2018	Average effective spread	0.00021086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021086
		Average book depth at 3 price increments	NA

CADCHF.	9/6/2018	Average effective spread	0.00014679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014679
		Average book depth at 3 price increments	NA

CADCHF.	9/7/2018	Average effective spread	0.00017024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017024
		Average book depth at 3 price increments	NA

CADCHF.	9/10/2018	Average effective spread	0.00012515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012515
		Average book depth at 3 price increments	NA

CADCHF.	9/11/2018	Average effective spread	0.00013666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013666
		Average book depth at 3 price increments	NA

CADCHF.	9/12/2018	Average effective spread	0.00017751
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017751
		Average book depth at 3 price increments	NA

CADCHF.	9/13/2018	Average effective spread	0.00021966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021966
		Average book depth at 3 price increments	NA

CADCHF.	9/14/2018	Average effective spread	0.00013644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013644
		Average book depth at 3 price increments	NA

CADCHF.	9/17/2018	Average effective spread	0.00012087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012087
		Average book depth at 3 price increments	NA

CADCHF.	9/18/2018	Average effective spread	0.00012063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012063
		Average book depth at 3 price increments	NA

CADCHF.	9/19/2018	Average effective spread	0.00015568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015568
		Average book depth at 3 price increments	NA

CADCHF.	9/20/2018	Average effective spread	0.00018163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018163
		Average book depth at 3 price increments	NA

CADCHF.	9/21/2018	Average effective spread	0.0001527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001527
		Average book depth at 3 price increments	NA

CADCHF.	9/24/2018	Average effective spread	0.00012293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012293
		Average book depth at 3 price increments	NA

CADCHF.	9/25/2018	Average effective spread	0.00025277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025277
		Average book depth at 3 price increments	NA

CADCHF.	9/26/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

CADCHF.	9/27/2018	Average effective spread	0.00014229
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014229
		Average book depth at 3 price increments	NA

CADCHF.	9/28/2018	Average effective spread	0.00012581
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012581
		Average book depth at 3 price increments	NA

CADCHFmicro	7/2/2018	Average effective spread	0.00043945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043945
		Average book depth at 3 price increments	NA

CADCHFmicro	7/3/2018	Average effective spread	0.00036384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036384
		Average book depth at 3 price increments	NA

CADCHFmicro	7/4/2018	Average effective spread	0.00039439
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039439
		Average book depth at 3 price increments	NA

CADCHFmicro	7/5/2018	Average effective spread	0.0003933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003933
		Average book depth at 3 price increments	NA

CADCHFmicro	7/6/2018	Average effective spread	0.00045824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045824
		Average book depth at 3 price increments	NA

CADCHFmicro	7/9/2018	Average effective spread	0.00035314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035314
		Average book depth at 3 price increments	NA

CADCHFmicro	7/10/2018	Average effective spread	0.00034083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034083
		Average book depth at 3 price increments	NA

CADCHFmicro	7/11/2018	Average effective spread	0.00035203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035203
		Average book depth at 3 price increments	NA

CADCHFmicro	7/12/2018	Average effective spread	0.00035637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035637
		Average book depth at 3 price increments	NA

CADCHFmicro	7/13/2018	Average effective spread	0.00034582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034582
		Average book depth at 3 price increments	NA

CADCHFmicro	7/16/2018	Average effective spread	0.00040123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040123
		Average book depth at 3 price increments	NA

CADCHFmicro	7/17/2018	Average effective spread	0.00036768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036768
		Average book depth at 3 price increments	NA

CADCHFmicro	7/18/2018	Average effective spread	0.00034158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034158
		Average book depth at 3 price increments	NA

CADCHFmicro	7/19/2018	Average effective spread	0.00036176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036176
		Average book depth at 3 price increments	NA

CADCHFmicro	7/20/2018	Average effective spread	0.00045549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045549
		Average book depth at 3 price increments	NA

CADCHFmicro	7/23/2018	Average effective spread	0.00038868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038868
		Average book depth at 3 price increments	NA

CADCHFmicro	7/24/2018	Average effective spread	0.00041147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041147
		Average book depth at 3 price increments	NA

CADCHFmicro	7/25/2018	Average effective spread	0.00034546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034546
		Average book depth at 3 price increments	NA

CADCHFmicro	7/26/2018	Average effective spread	0.00035115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035115
		Average book depth at 3 price increments	NA

CADCHFmicro	7/27/2018	Average effective spread	0.00040334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040334
		Average book depth at 3 price increments	NA

CADCHFmicro	7/30/2018	Average effective spread	0.00036913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036913
		Average book depth at 3 price increments	NA

CADCHFmicro	7/31/2018	Average effective spread	0.00037715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037715
		Average book depth at 3 price increments	NA

CADCHFmicro	8/1/2018	Average effective spread	0.0003442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003442
		Average book depth at 3 price increments	NA

CADCHFmicro	8/2/2018	Average effective spread	0.0003394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003394
		Average book depth at 3 price increments	NA

CADCHFmicro	8/3/2018	Average effective spread	0.00039154
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039154
		Average book depth at 3 price increments	NA

CADCHFmicro	8/6/2018	Average effective spread	0.00033939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033939
		Average book depth at 3 price increments	NA

CADCHFmicro	8/7/2018	Average effective spread	0.00034156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034156
		Average book depth at 3 price increments	NA

CADCHFmicro	8/8/2018	Average effective spread	0.00035099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035099
		Average book depth at 3 price increments	NA

CADCHFmicro	8/9/2018	Average effective spread	0.00035234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035234
		Average book depth at 3 price increments	NA

CADCHFmicro	8/10/2018	Average effective spread	0.00043441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043441
		Average book depth at 3 price increments	NA

CADCHFmicro	8/13/2018	Average effective spread	0.00056717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056717
		Average book depth at 3 price increments	NA

CADCHFmicro	8/14/2018	Average effective spread	0.00037254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037254
		Average book depth at 3 price increments	NA

CADCHFmicro	8/15/2018	Average effective spread	0.00034279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034279
		Average book depth at 3 price increments	NA

CADCHFmicro	8/16/2018	Average effective spread	0.00033598
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033598
		Average book depth at 3 price increments	NA

CADCHFmicro	8/17/2018	Average effective spread	0.00047728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047728
		Average book depth at 3 price increments	NA

CADCHFmicro	8/20/2018	Average effective spread	0.00034984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034984
		Average book depth at 3 price increments	NA

CADCHFmicro	8/21/2018	Average effective spread	0.00037194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037194
		Average book depth at 3 price increments	NA

CADCHFmicro	8/22/2018	Average effective spread	0.00039942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039942
		Average book depth at 3 price increments	NA

CADCHFmicro	8/23/2018	Average effective spread	0.00040122
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040122
		Average book depth at 3 price increments	NA

CADCHFmicro	8/24/2018	Average effective spread	0.00048412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048412
		Average book depth at 3 price increments	NA

CADCHFmicro	8/27/2018	Average effective spread	0.00048039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048039
		Average book depth at 3 price increments	NA

CADCHFmicro	8/28/2018	Average effective spread	0.0003811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003811
		Average book depth at 3 price increments	NA

CADCHFmicro	8/29/2018	Average effective spread	0.00035992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035992
		Average book depth at 3 price increments	NA

CADCHFmicro	8/30/2018	Average effective spread	0.00042665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042665
		Average book depth at 3 price increments	NA

CADCHFmicro	8/31/2018	Average effective spread	0.00038191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038191
		Average book depth at 3 price increments	NA

CADCHFmicro	9/3/2018	Average effective spread	0.00049428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049428
		Average book depth at 3 price increments	NA

CADCHFmicro	9/4/2018	Average effective spread	0.00034782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034782
		Average book depth at 3 price increments	NA

CADCHFmicro	9/5/2018	Average effective spread	0.00038726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038726
		Average book depth at 3 price increments	NA

CADCHFmicro	9/6/2018	Average effective spread	0.00035749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035749
		Average book depth at 3 price increments	NA

CADCHFmicro	9/7/2018	Average effective spread	0.00039834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039834
		Average book depth at 3 price increments	NA

CADCHFmicro	9/10/2018	Average effective spread	0.00036016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036016
		Average book depth at 3 price increments	NA

CADCHFmicro	9/11/2018	Average effective spread	0.00036924
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036924
		Average book depth at 3 price increments	NA

CADCHFmicro	9/12/2018	Average effective spread	0.00038038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038038
		Average book depth at 3 price increments	NA

CADCHFmicro	9/13/2018	Average effective spread	0.00035267
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035267
		Average book depth at 3 price increments	NA

CADCHFmicro	9/14/2018	Average effective spread	0.00041411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041411
		Average book depth at 3 price increments	NA

CADCHFmicro	9/17/2018	Average effective spread	0.00041507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041507
		Average book depth at 3 price increments	NA

CADCHFmicro	9/18/2018	Average effective spread	0.00034761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034761
		Average book depth at 3 price increments	NA

CADCHFmicro	9/19/2018	Average effective spread	0.00038655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038655
		Average book depth at 3 price increments	NA

CADCHFmicro	9/20/2018	Average effective spread	0.00037862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037862
		Average book depth at 3 price increments	NA

CADCHFmicro	9/21/2018	Average effective spread	0.00035545
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035545
		Average book depth at 3 price increments	NA

CADCHFmicro	9/24/2018	Average effective spread	0.00040081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040081
		Average book depth at 3 price increments	NA

CADCHFmicro	9/25/2018	Average effective spread	0.00045607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045607
		Average book depth at 3 price increments	NA

CADCHFmicro	9/26/2018	Average effective spread	0.00036043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036043
		Average book depth at 3 price increments	NA

CADCHFmicro	9/27/2018	Average effective spread	0.00038582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038582
		Average book depth at 3 price increments	NA

CADCHFmicro	9/28/2018	Average effective spread	0.00035327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035327
		Average book depth at 3 price increments	NA

CADJPY	7/2/2018	Average effective spread	0.00032682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032682
		Average book depth at 3 price increments	NA

CADJPY	7/3/2018	Average effective spread	0.0002739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002739
		Average book depth at 3 price increments	NA

CADJPY	7/4/2018	Average effective spread	0.00029698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029698
		Average book depth at 3 price increments	NA

CADJPY	7/5/2018	Average effective spread	0.00027726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027726
		Average book depth at 3 price increments	NA

CADJPY	7/6/2018	Average effective spread	0.00036817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036817
		Average book depth at 3 price increments	NA

CADJPY	7/9/2018	Average effective spread	0.00028476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028476
		Average book depth at 3 price increments	NA

CADJPY	7/10/2018	Average effective spread	0.00027663
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027663
		Average book depth at 3 price increments	NA

CADJPY	7/11/2018	Average effective spread	0.00029178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029178
		Average book depth at 3 price increments	NA

CADJPY	7/12/2018	Average effective spread	0.00028974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028974
		Average book depth at 3 price increments	NA

CADJPY	7/13/2018	Average effective spread	0.00027623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027623
		Average book depth at 3 price increments	NA

CADJPY	7/16/2018	Average effective spread	0.00029564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029564
		Average book depth at 3 price increments	NA

CADJPY	7/17/2018	Average effective spread	0.00027702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027702
		Average book depth at 3 price increments	NA

CADJPY	7/18/2018	Average effective spread	0.0002692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002692
		Average book depth at 3 price increments	NA

CADJPY	7/19/2018	Average effective spread	0.00027785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027785
		Average book depth at 3 price increments	NA

CADJPY	7/20/2018	Average effective spread	0.00029894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029894
		Average book depth at 3 price increments	NA

CADJPY	7/23/2018	Average effective spread	0.0003005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003005
		Average book depth at 3 price increments	NA

CADJPY	7/24/2018	Average effective spread	0.00027729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027729
		Average book depth at 3 price increments	NA

CADJPY	7/25/2018	Average effective spread	0.00027196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027196
		Average book depth at 3 price increments	NA

CADJPY	7/26/2018	Average effective spread	0.00028135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028135
		Average book depth at 3 price increments	NA

CADJPY	7/27/2018	Average effective spread	0.00027955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027955
		Average book depth at 3 price increments	NA

CADJPY	7/30/2018	Average effective spread	0.00027853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027853
		Average book depth at 3 price increments	NA

CADJPY	7/31/2018	Average effective spread	0.00030088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030088
		Average book depth at 3 price increments	NA

CADJPY	8/1/2018	Average effective spread	0.00027875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027875
		Average book depth at 3 price increments	NA

CADJPY	8/2/2018	Average effective spread	0.00027285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027285
		Average book depth at 3 price increments	NA

CADJPY	8/3/2018	Average effective spread	0.00027457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027457
		Average book depth at 3 price increments	NA

CADJPY	8/6/2018	Average effective spread	0.00028858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028858
		Average book depth at 3 price increments	NA

CADJPY	8/7/2018	Average effective spread	0.00026978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026978
		Average book depth at 3 price increments	NA

CADJPY	8/8/2018	Average effective spread	0.00028146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028146
		Average book depth at 3 price increments	NA

CADJPY	8/9/2018	Average effective spread	0.0002776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002776
		Average book depth at 3 price increments	NA

CADJPY	8/10/2018	Average effective spread	0.00037926
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037926
		Average book depth at 3 price increments	NA

CADJPY	8/13/2018	Average effective spread	0.00034559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034559
		Average book depth at 3 price increments	NA

CADJPY	8/14/2018	Average effective spread	0.00028019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028019
		Average book depth at 3 price increments	NA

CADJPY	8/15/2018	Average effective spread	0.00028504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028504
		Average book depth at 3 price increments	NA

CADJPY	8/16/2018	Average effective spread	0.00027966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027966
		Average book depth at 3 price increments	NA

CADJPY	8/17/2018	Average effective spread	0.00031607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031607
		Average book depth at 3 price increments	NA

CADJPY	8/20/2018	Average effective spread	0.00028724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028724
		Average book depth at 3 price increments	NA

CADJPY	8/21/2018	Average effective spread	0.00027852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027852
		Average book depth at 3 price increments	NA

CADJPY	8/22/2018	Average effective spread	0.00029121
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029121
		Average book depth at 3 price increments	NA

CADJPY	8/23/2018	Average effective spread	0.00027822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027822
		Average book depth at 3 price increments	NA

CADJPY	8/24/2018	Average effective spread	0.0002894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002894
		Average book depth at 3 price increments	NA

CADJPY	8/27/2018	Average effective spread	0.00028723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028723
		Average book depth at 3 price increments	NA

CADJPY	8/28/2018	Average effective spread	0.00027467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027467
		Average book depth at 3 price increments	NA

CADJPY	8/29/2018	Average effective spread	0.00027661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027661
		Average book depth at 3 price increments	NA

CADJPY	8/30/2018	Average effective spread	0.00029705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029705
		Average book depth at 3 price increments	NA

CADJPY	8/31/2018	Average effective spread	0.00027933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027933
		Average book depth at 3 price increments	NA

CADJPY	9/3/2018	Average effective spread	0.00030396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030396
		Average book depth at 3 price increments	NA

CADJPY	9/4/2018	Average effective spread	0.00028686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028686
		Average book depth at 3 price increments	NA

CADJPY	9/5/2018	Average effective spread	0.00029136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029136
		Average book depth at 3 price increments	NA

CADJPY	9/6/2018	Average effective spread	0.00027395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027395
		Average book depth at 3 price increments	NA

CADJPY	9/7/2018	Average effective spread	0.00030091
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030091
		Average book depth at 3 price increments	NA

CADJPY	9/10/2018	Average effective spread	0.00029132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029132
		Average book depth at 3 price increments	NA

CADJPY	9/11/2018	Average effective spread	0.00028233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028233
		Average book depth at 3 price increments	NA

CADJPY	9/12/2018	Average effective spread	0.00028796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028796
		Average book depth at 3 price increments	NA

CADJPY	9/13/2018	Average effective spread	0.00028614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028614
		Average book depth at 3 price increments	NA

CADJPY	9/14/2018	Average effective spread	0.00031892
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031892
		Average book depth at 3 price increments	NA

CADJPY	9/17/2018	Average effective spread	0.00028486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028486
		Average book depth at 3 price increments	NA

CADJPY	9/18/2018	Average effective spread	0.00027895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027895
		Average book depth at 3 price increments	NA

CADJPY	9/19/2018	Average effective spread	0.00029292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029292
		Average book depth at 3 price increments	NA

CADJPY	9/20/2018	Average effective spread	0.00028875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028875
		Average book depth at 3 price increments	NA

CADJPY	9/21/2018	Average effective spread	0.00028266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028266
		Average book depth at 3 price increments	NA

CADJPY	9/24/2018	Average effective spread	0.00033411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033411
		Average book depth at 3 price increments	NA

CADJPY	9/25/2018	Average effective spread	0.00028036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028036
		Average book depth at 3 price increments	NA

CADJPY	9/26/2018	Average effective spread	0.00030298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030298
		Average book depth at 3 price increments	NA

CADJPY	9/27/2018	Average effective spread	0.0002902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002902
		Average book depth at 3 price increments	NA

CADJPY	9/28/2018	Average effective spread	0.00032644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032644
		Average book depth at 3 price increments	NA

CADJPY.	7/2/2018	Average effective spread	0.00009684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009684
		Average book depth at 3 price increments	NA

CADJPY.	7/3/2018	Average effective spread	0.00007068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007068
		Average book depth at 3 price increments	NA

CADJPY.	7/4/2018	Average effective spread	0.00011621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011621
		Average book depth at 3 price increments	NA

CADJPY.	7/5/2018	Average effective spread	0.00007354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007354
		Average book depth at 3 price increments	NA

CADJPY.	7/6/2018	Average effective spread	0.00015488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015488
		Average book depth at 3 price increments	NA

CADJPY.	7/9/2018	Average effective spread	0.00007661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007661
		Average book depth at 3 price increments	NA

CADJPY.	7/10/2018	Average effective spread	0.0000899
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000899
		Average book depth at 3 price increments	NA

CADJPY.	7/11/2018	Average effective spread	0.00010472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010472
		Average book depth at 3 price increments	NA

CADJPY.	7/12/2018	Average effective spread	0.00007821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007821
		Average book depth at 3 price increments	NA

CADJPY.	7/13/2018	Average effective spread	0.00006857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006857
		Average book depth at 3 price increments	NA

CADJPY.	7/16/2018	Average effective spread	0.00007562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007562
		Average book depth at 3 price increments	NA

CADJPY.	7/17/2018	Average effective spread	0.00007314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007314
		Average book depth at 3 price increments	NA

CADJPY.	7/18/2018	Average effective spread	0.00006963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006963
		Average book depth at 3 price increments	NA

CADJPY.	7/19/2018	Average effective spread	0.00006997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006997
		Average book depth at 3 price increments	NA

CADJPY.	7/20/2018	Average effective spread	0.00011151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011151
		Average book depth at 3 price increments	NA

CADJPY.	7/23/2018	Average effective spread	0.00008069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008069
		Average book depth at 3 price increments	NA

CADJPY.	7/24/2018	Average effective spread	0.0000778
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000778
		Average book depth at 3 price increments	NA

CADJPY.	7/25/2018	Average effective spread	0.00007118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007118
		Average book depth at 3 price increments	NA

CADJPY.	7/26/2018	Average effective spread	0.00007208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007208
		Average book depth at 3 price increments	NA

CADJPY.	7/27/2018	Average effective spread	0.0000705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000705
		Average book depth at 3 price increments	NA

CADJPY.	7/30/2018	Average effective spread	0.00007021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007021
		Average book depth at 3 price increments	NA

CADJPY.	7/31/2018	Average effective spread	0.00009363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009363
		Average book depth at 3 price increments	NA

CADJPY.	8/1/2018	Average effective spread	0.00007946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007946
		Average book depth at 3 price increments	NA

CADJPY.	8/2/2018	Average effective spread	0.00007376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007376
		Average book depth at 3 price increments	NA

CADJPY.	8/3/2018	Average effective spread	0.00006755
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006755
		Average book depth at 3 price increments	NA

CADJPY.	8/6/2018	Average effective spread	0.00007383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007383
		Average book depth at 3 price increments	NA

CADJPY.	8/7/2018	Average effective spread	0.00007083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007083
		Average book depth at 3 price increments	NA

CADJPY.	8/8/2018	Average effective spread	0.00008746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008746
		Average book depth at 3 price increments	NA

CADJPY.	8/9/2018	Average effective spread	0.00007561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007561
		Average book depth at 3 price increments	NA

CADJPY.	8/10/2018	Average effective spread	0.00013278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013278
		Average book depth at 3 price increments	NA

CADJPY.	8/13/2018	Average effective spread	0.00010536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010536
		Average book depth at 3 price increments	NA

CADJPY.	8/14/2018	Average effective spread	0.00007117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007117
		Average book depth at 3 price increments	NA

CADJPY.	8/15/2018	Average effective spread	0.00010343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010343
		Average book depth at 3 price increments	NA

CADJPY.	8/16/2018	Average effective spread	0.00006807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006807
		Average book depth at 3 price increments	NA

CADJPY.	8/17/2018	Average effective spread	0.00013026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013026
		Average book depth at 3 price increments	NA

CADJPY.	8/20/2018	Average effective spread	0.00008716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008716
		Average book depth at 3 price increments	NA

CADJPY.	8/21/2018	Average effective spread	0.00007256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007256
		Average book depth at 3 price increments	NA

CADJPY.	8/22/2018	Average effective spread	0.00009432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009432
		Average book depth at 3 price increments	NA

CADJPY.	8/23/2018	Average effective spread	0.00007271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007271
		Average book depth at 3 price increments	NA

CADJPY.	8/24/2018	Average effective spread	0.00007536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007536
		Average book depth at 3 price increments	NA

CADJPY.	8/27/2018	Average effective spread	0.00007916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007916
		Average book depth at 3 price increments	NA

CADJPY.	8/28/2018	Average effective spread	0.00007166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007166
		Average book depth at 3 price increments	NA

CADJPY.	8/29/2018	Average effective spread	0.00007631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007631
		Average book depth at 3 price increments	NA

CADJPY.	8/30/2018	Average effective spread	0.00009133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009133
		Average book depth at 3 price increments	NA

CADJPY.	8/31/2018	Average effective spread	0.0000709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000709
		Average book depth at 3 price increments	NA

CADJPY.	9/3/2018	Average effective spread	0.00007054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007054
		Average book depth at 3 price increments	NA

CADJPY.	9/4/2018	Average effective spread	0.00007763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007763
		Average book depth at 3 price increments	NA

CADJPY.	9/5/2018	Average effective spread	0.00007518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007518
		Average book depth at 3 price increments	NA

CADJPY.	9/6/2018	Average effective spread	0.00008067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008067
		Average book depth at 3 price increments	NA

CADJPY.	9/7/2018	Average effective spread	0.00010215
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010215
		Average book depth at 3 price increments	NA

CADJPY.	9/10/2018	Average effective spread	0.00006973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006973
		Average book depth at 3 price increments	NA

CADJPY.	9/11/2018	Average effective spread	0.00007345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007345
		Average book depth at 3 price increments	NA

CADJPY.	9/12/2018	Average effective spread	0.00008724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008724
		Average book depth at 3 price increments	NA

CADJPY.	9/13/2018	Average effective spread	0.00008038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008038
		Average book depth at 3 price increments	NA

CADJPY.	9/14/2018	Average effective spread	0.00007328
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007328
		Average book depth at 3 price increments	NA

CADJPY.	9/17/2018	Average effective spread	0.00007554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007554
		Average book depth at 3 price increments	NA

CADJPY.	9/18/2018	Average effective spread	0.00007336
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007336
		Average book depth at 3 price increments	NA

CADJPY.	9/19/2018	Average effective spread	0.00008469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008469
		Average book depth at 3 price increments	NA

CADJPY.	9/20/2018	Average effective spread	0.00013423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013423
		Average book depth at 3 price increments	NA

CADJPY.	9/21/2018	Average effective spread	0.00008639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008639
		Average book depth at 3 price increments	NA

CADJPY.	9/24/2018	Average effective spread	0.00008549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008549
		Average book depth at 3 price increments	NA

CADJPY.	9/25/2018	Average effective spread	0.00007567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007567
		Average book depth at 3 price increments	NA

CADJPY.	9/26/2018	Average effective spread	0.00009758
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009758
		Average book depth at 3 price increments	NA

CADJPY.	9/27/2018	Average effective spread	0.00008215
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008215
		Average book depth at 3 price increments	NA

CADJPY.	9/28/2018	Average effective spread	0.00008894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008894
		Average book depth at 3 price increments	NA

CADJPYmicro	7/2/2018	Average effective spread	0.00030551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030551
		Average book depth at 3 price increments	NA

CADJPYmicro	7/3/2018	Average effective spread	0.00028053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028053
		Average book depth at 3 price increments	NA

CADJPYmicro	7/4/2018	Average effective spread	0.00029584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029584
		Average book depth at 3 price increments	NA

CADJPYmicro	7/5/2018	Average effective spread	0.00028745
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028745
		Average book depth at 3 price increments	NA

CADJPYmicro	7/6/2018	Average effective spread	0.00037029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037029
		Average book depth at 3 price increments	NA

CADJPYmicro	7/9/2018	Average effective spread	0.00029083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029083
		Average book depth at 3 price increments	NA

CADJPYmicro	7/10/2018	Average effective spread	0.00028326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028326
		Average book depth at 3 price increments	NA

CADJPYmicro	7/11/2018	Average effective spread	0.00029005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029005
		Average book depth at 3 price increments	NA

CADJPYmicro	7/12/2018	Average effective spread	0.00029437
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029437
		Average book depth at 3 price increments	NA

CADJPYmicro	7/13/2018	Average effective spread	0.00027788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027788
		Average book depth at 3 price increments	NA

CADJPYmicro	7/16/2018	Average effective spread	0.00030033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030033
		Average book depth at 3 price increments	NA

CADJPYmicro	7/17/2018	Average effective spread	0.00027541
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027541
		Average book depth at 3 price increments	NA

CADJPYmicro	7/18/2018	Average effective spread	0.00027395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027395
		Average book depth at 3 price increments	NA

CADJPYmicro	7/19/2018	Average effective spread	0.00027445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027445
		Average book depth at 3 price increments	NA

CADJPYmicro	7/20/2018	Average effective spread	0.00029589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029589
		Average book depth at 3 price increments	NA

CADJPYmicro	7/23/2018	Average effective spread	0.0002949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002949
		Average book depth at 3 price increments	NA

CADJPYmicro	7/24/2018	Average effective spread	0.00027766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027766
		Average book depth at 3 price increments	NA

CADJPYmicro	7/25/2018	Average effective spread	0.00027469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027469
		Average book depth at 3 price increments	NA

CADJPYmicro	7/26/2018	Average effective spread	0.00028896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028896
		Average book depth at 3 price increments	NA

CADJPYmicro	7/27/2018	Average effective spread	0.00030892
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030892
		Average book depth at 3 price increments	NA

CADJPYmicro	7/30/2018	Average effective spread	0.00028127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028127
		Average book depth at 3 price increments	NA

CADJPYmicro	7/31/2018	Average effective spread	0.00032205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032205
		Average book depth at 3 price increments	NA

CADJPYmicro	8/1/2018	Average effective spread	0.00028435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028435
		Average book depth at 3 price increments	NA

CADJPYmicro	8/2/2018	Average effective spread	0.00027167
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027167
		Average book depth at 3 price increments	NA

CADJPYmicro	8/3/2018	Average effective spread	0.00028053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028053
		Average book depth at 3 price increments	NA

CADJPYmicro	8/6/2018	Average effective spread	0.00029299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029299
		Average book depth at 3 price increments	NA

CADJPYmicro	8/7/2018	Average effective spread	0.00026897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026897
		Average book depth at 3 price increments	NA

CADJPYmicro	8/8/2018	Average effective spread	0.00027817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027817
		Average book depth at 3 price increments	NA

CADJPYmicro	8/9/2018	Average effective spread	0.00028307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028307
		Average book depth at 3 price increments	NA

CADJPYmicro	8/10/2018	Average effective spread	0.00032467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032467
		Average book depth at 3 price increments	NA

CADJPYmicro	8/13/2018	Average effective spread	0.00036105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036105
		Average book depth at 3 price increments	NA

CADJPYmicro	8/14/2018	Average effective spread	0.00028256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028256
		Average book depth at 3 price increments	NA

CADJPYmicro	8/15/2018	Average effective spread	0.0002869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002869
		Average book depth at 3 price increments	NA

CADJPYmicro	8/16/2018	Average effective spread	0.00027826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027826
		Average book depth at 3 price increments	NA

CADJPYmicro	8/17/2018	Average effective spread	0.00037167
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037167
		Average book depth at 3 price increments	NA

CADJPYmicro	8/20/2018	Average effective spread	0.00027883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027883
		Average book depth at 3 price increments	NA

CADJPYmicro	8/21/2018	Average effective spread	0.00027561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027561
		Average book depth at 3 price increments	NA

CADJPYmicro	8/22/2018	Average effective spread	0.00030421
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030421
		Average book depth at 3 price increments	NA

CADJPYmicro	8/23/2018	Average effective spread	0.00028685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028685
		Average book depth at 3 price increments	NA

CADJPYmicro	8/24/2018	Average effective spread	0.00027157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027157
		Average book depth at 3 price increments	NA

CADJPYmicro	8/27/2018	Average effective spread	0.00028515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028515
		Average book depth at 3 price increments	NA

CADJPYmicro	8/28/2018	Average effective spread	0.00028042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028042
		Average book depth at 3 price increments	NA

CADJPYmicro	8/29/2018	Average effective spread	0.00028397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028397
		Average book depth at 3 price increments	NA

CADJPYmicro	8/30/2018	Average effective spread	0.00029781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029781
		Average book depth at 3 price increments	NA

CADJPYmicro	8/31/2018	Average effective spread	0.00028976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028976
		Average book depth at 3 price increments	NA

CADJPYmicro	9/3/2018	Average effective spread	0.00034647
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034647
		Average book depth at 3 price increments	NA

CADJPYmicro	9/4/2018	Average effective spread	0.00028376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028376
		Average book depth at 3 price increments	NA

CADJPYmicro	9/5/2018	Average effective spread	0.00029579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029579
		Average book depth at 3 price increments	NA

CADJPYmicro	9/6/2018	Average effective spread	0.00029221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029221
		Average book depth at 3 price increments	NA

CADJPYmicro	9/7/2018	Average effective spread	0.00030913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030913
		Average book depth at 3 price increments	NA

CADJPYmicro	9/10/2018	Average effective spread	0.00028451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028451
		Average book depth at 3 price increments	NA

CADJPYmicro	9/11/2018	Average effective spread	0.00028856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028856
		Average book depth at 3 price increments	NA

CADJPYmicro	9/12/2018	Average effective spread	0.00029932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029932
		Average book depth at 3 price increments	NA

CADJPYmicro	9/13/2018	Average effective spread	0.00028779
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028779
		Average book depth at 3 price increments	NA

CADJPYmicro	9/14/2018	Average effective spread	0.00028551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028551
		Average book depth at 3 price increments	NA

CADJPYmicro	9/17/2018	Average effective spread	0.00028086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028086
		Average book depth at 3 price increments	NA

CADJPYmicro	9/18/2018	Average effective spread	0.00029805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029805
		Average book depth at 3 price increments	NA

CADJPYmicro	9/19/2018	Average effective spread	0.00029279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029279
		Average book depth at 3 price increments	NA

CADJPYmicro	9/20/2018	Average effective spread	0.0002834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002834
		Average book depth at 3 price increments	NA

CADJPYmicro	9/21/2018	Average effective spread	0.0003053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003053
		Average book depth at 3 price increments	NA

CADJPYmicro	9/24/2018	Average effective spread	0.00033141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033141
		Average book depth at 3 price increments	NA

CADJPYmicro	9/25/2018	Average effective spread	0.0002957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002957
		Average book depth at 3 price increments	NA

CADJPYmicro	9/26/2018	Average effective spread	0.00031585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031585
		Average book depth at 3 price increments	NA

CADJPYmicro	9/27/2018	Average effective spread	0.00028837
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028837
		Average book depth at 3 price increments	NA

CADJPYmicro	9/28/2018	Average effective spread	0.00030377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030377
		Average book depth at 3 price increments	NA

Caixabank	7/3/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Caixabank	7/4/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Caixabank	7/5/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Caixabank	7/9/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Caixabank	7/11/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Caixabank	7/16/2018	Average effective spread	0.01025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01025
		Average book depth at 3 price increments	NA

Caixabank	7/17/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Caixabank	7/18/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Caixabank	7/31/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Caixabank	8/1/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Caixabank	8/28/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Caixabank	9/10/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Caixabank	9/11/2018	Average effective spread	0.0105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0105
		Average book depth at 3 price increments	NA

Campbell	7/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Campbell	7/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Campbell	9/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Campbell	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Campbell	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Campbell	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Campbell	9/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Capital&Counties	9/24/2018	Average effective spread	0.0222368
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0222368
		Average book depth at 3 price increments	NA

Capital One	9/5/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

CaraTherapeutics	9/13/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

CaraTherapeutics	9/14/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

CaraTherapeutics	9/18/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Carrefour	7/2/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Carrefour	7/3/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Carrefour	7/6/2018	Average effective spread	0.0415
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0415
		Average book depth at 3 price increments	NA

Carrefour	7/10/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Carrefour	7/11/2018	Average effective spread	0.04328571
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04328571
		Average book depth at 3 price increments	NA

Carrefour	7/12/2018	Average effective spread	0.04257143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04257143
		Average book depth at 3 price increments	NA

Carrefour	7/13/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Carrefour	7/18/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Carrefour	7/19/2018	Average effective spread	0.04066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04066667
		Average book depth at 3 price increments	NA

Carrefour	7/26/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Carrefour	7/27/2018	Average effective spread	0.04066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04066667
		Average book depth at 3 price increments	NA

Carrefour	7/30/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Carrefour	8/1/2018	Average effective spread	0.04233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04233333
		Average book depth at 3 price increments	NA

Carrefour	8/2/2018	Average effective spread	0.049
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.049
		Average book depth at 3 price increments	NA

Carrefour	8/10/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Carrefour	8/15/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Carrefour	9/13/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

Carrefour	9/18/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Carrefour	9/19/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Caterpillar	7/3/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Caterpillar	7/9/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Caterpillar	7/10/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Caterpillar	7/11/2018	Average effective spread	0.13126444
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13126444
		Average book depth at 3 price increments	NA

Caterpillar	7/12/2018	Average effective spread	0.12156149
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12156149
		Average book depth at 3 price increments	NA

Caterpillar	7/13/2018	Average effective spread	0.12741988
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12741988
		Average book depth at 3 price increments	NA

Caterpillar	7/16/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Caterpillar	7/17/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Caterpillar	7/18/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Caterpillar	7/19/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Caterpillar	7/23/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Caterpillar	7/24/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Caterpillar	7/26/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Caterpillar	7/30/2018	Average effective spread	0.12888448
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12888448
		Average book depth at 3 price increments	NA

Caterpillar	7/31/2018	Average effective spread	0.13474286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13474286
		Average book depth at 3 price increments	NA

Caterpillar	8/1/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Caterpillar	8/6/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Caterpillar	8/7/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Caterpillar	8/8/2018	Average effective spread	0.14499504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14499504
		Average book depth at 3 price increments	NA

Caterpillar	8/9/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Caterpillar	8/10/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Caterpillar	8/14/2018	Average effective spread	0.11643541
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11643541
		Average book depth at 3 price increments	NA

Caterpillar	8/15/2018	Average effective spread	0.1603733
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1603733
		Average book depth at 3 price increments	NA

Caterpillar	8/16/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Caterpillar	8/20/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Caterpillar	8/21/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Caterpillar	8/22/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Caterpillar	8/23/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Caterpillar	8/24/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Caterpillar	8/28/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Caterpillar	9/5/2018	Average effective spread	0.13620746
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13620746
		Average book depth at 3 price increments	NA

Caterpillar	9/14/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Caterpillar	9/18/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Caterpillar	9/19/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Caterpillar	9/20/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

Caterpillar	9/24/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Caterpillar	9/25/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

CBS	8/3/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

CBS	8/16/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

CBS	8/30/2018	Average effective spread	0.06370994
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06370994
		Average book depth at 3 price increments	NA

CBS	9/10/2018	Average effective spread	0.07557317
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07557317
		Average book depth at 3 price increments	NA

CBS	9/11/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

CBS	9/14/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Celgene	7/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Celgene	7/9/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Celgene	7/26/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Celgene	8/17/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Celgene	8/22/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Celgene	8/27/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Celgene	8/31/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Celgene	9/4/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Celgene	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Celgene	9/6/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Celgene	9/11/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Celgene	9/13/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Celgene	9/14/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Celgene	9/18/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Celgene	9/20/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Celgene	9/25/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Celgene	9/26/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Centene	7/17/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

Centene	7/19/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Centene	7/23/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Centene	7/24/2018	Average effective spread	0.68543107
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.68543107
		Average book depth at 3 price increments	NA

Centrica	7/4/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

Centrica	7/5/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

Centrica	8/1/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Centrica	8/28/2018	Average effective spread	0.00407675
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00407675
		Average book depth at 3 price increments	NA

Centrica	9/6/2018	Average effective spread	0.00361348
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00361348
		Average book depth at 3 price increments	NA

Centrica	9/7/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

Centrica	9/11/2018	Average effective spread	0.00407675
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00407675
		Average book depth at 3 price increments	NA

Centrica	9/13/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Centrica	9/14/2018	Average effective spread	0.00403042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00403042
		Average book depth at 3 price increments	NA

Centrica	9/17/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Centrica	9/18/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

Centrica	9/21/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

Centrica	9/24/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

CenturyLink	8/1/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Cerner	7/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Cerner	7/9/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Charles Schwab	7/11/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Charles Schwab	7/17/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Charles Schwab	7/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Charles Schwab	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Charles Schwab	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Charles Schwab	8/1/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chesapeake Energy	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Chevron	7/6/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Chevron	7/9/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Chevron	7/17/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Chevron	7/18/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Chevron	7/24/2018	Average effective spread	0.11130932
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11130932
		Average book depth at 3 price increments	NA

Chevron	7/30/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Chevron	8/15/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Chevron	8/16/2018	Average effective spread	0.10369342
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10369342
		Average book depth at 3 price increments	NA

CHFJPY	7/2/2018	Average effective spread	0.000319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000319
		Average book depth at 3 price increments	NA

CHFJPY	7/3/2018	Average effective spread	0.00027587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027587
		Average book depth at 3 price increments	NA

CHFJPY	7/4/2018	Average effective spread	0.00039919
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039919
		Average book depth at 3 price increments	NA

CHFJPY	7/5/2018	Average effective spread	0.00032588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032588
		Average book depth at 3 price increments	NA

CHFJPY	7/6/2018	Average effective spread	0.00035285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035285
		Average book depth at 3 price increments	NA

CHFJPY	7/9/2018	Average effective spread	0.00028825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028825
		Average book depth at 3 price increments	NA

CHFJPY	7/10/2018	Average effective spread	0.00026596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026596
		Average book depth at 3 price increments	NA

CHFJPY	7/11/2018	Average effective spread	0.00026856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026856
		Average book depth at 3 price increments	NA

CHFJPY	7/12/2018	Average effective spread	0.00024705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024705
		Average book depth at 3 price increments	NA

CHFJPY	7/13/2018	Average effective spread	0.00024616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024616
		Average book depth at 3 price increments	NA

CHFJPY	7/16/2018	Average effective spread	0.000287
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000287
		Average book depth at 3 price increments	NA

CHFJPY	7/17/2018	Average effective spread	0.00024273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024273
		Average book depth at 3 price increments	NA

CHFJPY	7/18/2018	Average effective spread	0.00024569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024569
		Average book depth at 3 price increments	NA

CHFJPY	7/19/2018	Average effective spread	0.00026324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026324
		Average book depth at 3 price increments	NA

CHFJPY	7/20/2018	Average effective spread	0.00027993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027993
		Average book depth at 3 price increments	NA

CHFJPY	7/23/2018	Average effective spread	0.00029041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029041
		Average book depth at 3 price increments	NA

CHFJPY	7/24/2018	Average effective spread	0.00029916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029916
		Average book depth at 3 price increments	NA

CHFJPY	7/25/2018	Average effective spread	0.00024666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024666
		Average book depth at 3 price increments	NA

CHFJPY	7/26/2018	Average effective spread	0.00026709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026709
		Average book depth at 3 price increments	NA

CHFJPY	7/27/2018	Average effective spread	0.000244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000244
		Average book depth at 3 price increments	NA

CHFJPY	7/30/2018	Average effective spread	0.00026085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026085
		Average book depth at 3 price increments	NA

CHFJPY	7/31/2018	Average effective spread	0.00026306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026306
		Average book depth at 3 price increments	NA

CHFJPY	8/1/2018	Average effective spread	0.00025176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025176
		Average book depth at 3 price increments	NA

CHFJPY	8/2/2018	Average effective spread	0.00026528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026528
		Average book depth at 3 price increments	NA

CHFJPY	8/3/2018	Average effective spread	0.00024226
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024226
		Average book depth at 3 price increments	NA

CHFJPY	8/6/2018	Average effective spread	0.00031705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031705
		Average book depth at 3 price increments	NA

CHFJPY	8/7/2018	Average effective spread	0.00024515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024515
		Average book depth at 3 price increments	NA

CHFJPY	8/8/2018	Average effective spread	0.00022659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022659
		Average book depth at 3 price increments	NA

CHFJPY	8/9/2018	Average effective spread	0.00022701
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022701
		Average book depth at 3 price increments	NA

CHFJPY	8/10/2018	Average effective spread	0.00025882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025882
		Average book depth at 3 price increments	NA

CHFJPY	8/13/2018	Average effective spread	0.00021209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021209
		Average book depth at 3 price increments	NA

CHFJPY	8/14/2018	Average effective spread	0.0002563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002563
		Average book depth at 3 price increments	NA

CHFJPY	8/15/2018	Average effective spread	0.00018471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018471
		Average book depth at 3 price increments	NA

CHFJPY	8/16/2018	Average effective spread	0.00018594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018594
		Average book depth at 3 price increments	NA

CHFJPY	8/17/2018	Average effective spread	0.0002327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002327
		Average book depth at 3 price increments	NA

CHFJPY	8/20/2018	Average effective spread	0.00024029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024029
		Average book depth at 3 price increments	NA

CHFJPY	8/21/2018	Average effective spread	0.00023526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023526
		Average book depth at 3 price increments	NA

CHFJPY	8/22/2018	Average effective spread	0.00023969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023969
		Average book depth at 3 price increments	NA

CHFJPY	8/23/2018	Average effective spread	0.00023192
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023192
		Average book depth at 3 price increments	NA

CHFJPY	8/24/2018	Average effective spread	0.00027112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027112
		Average book depth at 3 price increments	NA

CHFJPY	8/27/2018	Average effective spread	0.00023323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023323
		Average book depth at 3 price increments	NA

CHFJPY	8/28/2018	Average effective spread	0.00022826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022826
		Average book depth at 3 price increments	NA

CHFJPY	8/29/2018	Average effective spread	0.00022617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022617
		Average book depth at 3 price increments	NA

CHFJPY	8/30/2018	Average effective spread	0.00021736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021736
		Average book depth at 3 price increments	NA

CHFJPY	8/31/2018	Average effective spread	0.00029392
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029392
		Average book depth at 3 price increments	NA

CHFJPY	9/3/2018	Average effective spread	0.00030688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030688
		Average book depth at 3 price increments	NA

CHFJPY	9/4/2018	Average effective spread	0.00033004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033004
		Average book depth at 3 price increments	NA

CHFJPY	9/5/2018	Average effective spread	0.00027783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027783
		Average book depth at 3 price increments	NA

CHFJPY	9/6/2018	Average effective spread	0.0002763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002763
		Average book depth at 3 price increments	NA

CHFJPY	9/7/2018	Average effective spread	0.00026654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026654
		Average book depth at 3 price increments	NA

CHFJPY	9/10/2018	Average effective spread	0.0002592
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002592
		Average book depth at 3 price increments	NA

CHFJPY	9/11/2018	Average effective spread	0.00026199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026199
		Average book depth at 3 price increments	NA

CHFJPY	9/12/2018	Average effective spread	0.00026176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026176
		Average book depth at 3 price increments	NA

CHFJPY	9/13/2018	Average effective spread	0.000268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000268
		Average book depth at 3 price increments	NA

CHFJPY	9/14/2018	Average effective spread	0.0003729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003729
		Average book depth at 3 price increments	NA

CHFJPY	9/17/2018	Average effective spread	0.00027149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027149
		Average book depth at 3 price increments	NA

CHFJPY	9/18/2018	Average effective spread	0.00025177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025177
		Average book depth at 3 price increments	NA

CHFJPY	9/19/2018	Average effective spread	0.00022916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022916
		Average book depth at 3 price increments	NA

CHFJPY	9/20/2018	Average effective spread	0.00025773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025773
		Average book depth at 3 price increments	NA

CHFJPY	9/21/2018	Average effective spread	0.00025259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025259
		Average book depth at 3 price increments	NA

CHFJPY	9/24/2018	Average effective spread	0.00027969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027969
		Average book depth at 3 price increments	NA

CHFJPY	9/25/2018	Average effective spread	0.00031747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031747
		Average book depth at 3 price increments	NA

CHFJPY	9/26/2018	Average effective spread	0.00025161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025161
		Average book depth at 3 price increments	NA

CHFJPY	9/27/2018	Average effective spread	0.00023475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023475
		Average book depth at 3 price increments	NA

CHFJPY	9/28/2018	Average effective spread	0.00027123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027123
		Average book depth at 3 price increments	NA

CHFJPY.	7/2/2018	Average effective spread	0.00018341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018341
		Average book depth at 3 price increments	NA

CHFJPY.	7/3/2018	Average effective spread	0.00012696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012696
		Average book depth at 3 price increments	NA

CHFJPY.	7/4/2018	Average effective spread	0.00021532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021532
		Average book depth at 3 price increments	NA

CHFJPY.	7/5/2018	Average effective spread	0.0001833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001833
		Average book depth at 3 price increments	NA

CHFJPY.	7/6/2018	Average effective spread	0.00010287
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010287
		Average book depth at 3 price increments	NA

CHFJPY.	7/9/2018	Average effective spread	0.0000979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000979
		Average book depth at 3 price increments	NA

CHFJPY.	7/10/2018	Average effective spread	0.00009768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009768
		Average book depth at 3 price increments	NA

CHFJPY.	7/11/2018	Average effective spread	0.00010401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010401
		Average book depth at 3 price increments	NA

CHFJPY.	7/12/2018	Average effective spread	0.00012047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012047
		Average book depth at 3 price increments	NA

CHFJPY.	7/13/2018	Average effective spread	0.00010311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010311
		Average book depth at 3 price increments	NA

CHFJPY.	7/16/2018	Average effective spread	0.00011282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011282
		Average book depth at 3 price increments	NA

CHFJPY.	7/17/2018	Average effective spread	0.00011333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011333
		Average book depth at 3 price increments	NA

CHFJPY.	7/18/2018	Average effective spread	0.00010782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010782
		Average book depth at 3 price increments	NA

CHFJPY.	7/19/2018	Average effective spread	0.00013429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013429
		Average book depth at 3 price increments	NA

CHFJPY.	7/20/2018	Average effective spread	0.00016775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016775
		Average book depth at 3 price increments	NA

CHFJPY.	7/23/2018	Average effective spread	0.00019627
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019627
		Average book depth at 3 price increments	NA

CHFJPY.	7/24/2018	Average effective spread	0.00015998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015998
		Average book depth at 3 price increments	NA

CHFJPY.	7/25/2018	Average effective spread	0.00010038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010038
		Average book depth at 3 price increments	NA

CHFJPY.	7/26/2018	Average effective spread	0.00008878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008878
		Average book depth at 3 price increments	NA

CHFJPY.	7/27/2018	Average effective spread	0.00010477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010477
		Average book depth at 3 price increments	NA

CHFJPY.	7/30/2018	Average effective spread	0.00009621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009621
		Average book depth at 3 price increments	NA

CHFJPY.	7/31/2018	Average effective spread	0.00012335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012335
		Average book depth at 3 price increments	NA

CHFJPY.	8/1/2018	Average effective spread	0.00009677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009677
		Average book depth at 3 price increments	NA

CHFJPY.	8/2/2018	Average effective spread	0.00009361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009361
		Average book depth at 3 price increments	NA

CHFJPY.	8/3/2018	Average effective spread	0.00008646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008646
		Average book depth at 3 price increments	NA

CHFJPY.	8/6/2018	Average effective spread	0.00015565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015565
		Average book depth at 3 price increments	NA

CHFJPY.	8/7/2018	Average effective spread	0.00010846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010846
		Average book depth at 3 price increments	NA

CHFJPY.	8/8/2018	Average effective spread	0.00008633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008633
		Average book depth at 3 price increments	NA

CHFJPY.	8/9/2018	Average effective spread	0.00006272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006272
		Average book depth at 3 price increments	NA

CHFJPY.	8/10/2018	Average effective spread	0.00015278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015278
		Average book depth at 3 price increments	NA

CHFJPY.	8/13/2018	Average effective spread	0.00014988
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014988
		Average book depth at 3 price increments	NA

CHFJPY.	8/14/2018	Average effective spread	0.00004309
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004309
		Average book depth at 3 price increments	NA

CHFJPY.	8/15/2018	Average effective spread	0.00003745
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003745
		Average book depth at 3 price increments	NA

CHFJPY.	8/16/2018	Average effective spread	0.00005997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005997
		Average book depth at 3 price increments	NA

CHFJPY.	8/17/2018	Average effective spread	0.00006426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006426
		Average book depth at 3 price increments	NA

CHFJPY.	8/20/2018	Average effective spread	0.00011234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011234
		Average book depth at 3 price increments	NA

CHFJPY.	8/21/2018	Average effective spread	0.00013293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013293
		Average book depth at 3 price increments	NA

CHFJPY.	8/22/2018	Average effective spread	0.00007001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007001
		Average book depth at 3 price increments	NA

CHFJPY.	8/23/2018	Average effective spread	0.00012737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012737
		Average book depth at 3 price increments	NA

CHFJPY.	8/24/2018	Average effective spread	0.00010123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010123
		Average book depth at 3 price increments	NA

CHFJPY.	8/27/2018	Average effective spread	0.00009137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009137
		Average book depth at 3 price increments	NA

CHFJPY.	8/28/2018	Average effective spread	0.00007723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007723
		Average book depth at 3 price increments	NA

CHFJPY.	8/29/2018	Average effective spread	0.0000732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000732
		Average book depth at 3 price increments	NA

CHFJPY.	8/30/2018	Average effective spread	0.00007656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007656
		Average book depth at 3 price increments	NA

CHFJPY.	8/31/2018	Average effective spread	0.00020902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020902
		Average book depth at 3 price increments	NA

CHFJPY.	9/3/2018	Average effective spread	0.0001389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001389
		Average book depth at 3 price increments	NA

CHFJPY.	9/4/2018	Average effective spread	0.00011296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011296
		Average book depth at 3 price increments	NA

CHFJPY.	9/5/2018	Average effective spread	0.00023967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023967
		Average book depth at 3 price increments	NA

CHFJPY.	9/6/2018	Average effective spread	0.00012105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012105
		Average book depth at 3 price increments	NA

CHFJPY.	9/7/2018	Average effective spread	0.00016657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016657
		Average book depth at 3 price increments	NA

CHFJPY.	9/10/2018	Average effective spread	0.00014436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014436
		Average book depth at 3 price increments	NA

CHFJPY.	9/11/2018	Average effective spread	0.00015296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015296
		Average book depth at 3 price increments	NA

CHFJPY.	9/12/2018	Average effective spread	0.00011707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011707
		Average book depth at 3 price increments	NA

CHFJPY.	9/13/2018	Average effective spread	0.0001571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001571
		Average book depth at 3 price increments	NA

CHFJPY.	9/14/2018	Average effective spread	0.00009587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009587
		Average book depth at 3 price increments	NA

CHFJPY.	9/17/2018	Average effective spread	0.00007282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007282
		Average book depth at 3 price increments	NA

CHFJPY.	9/18/2018	Average effective spread	0.00010222
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010222
		Average book depth at 3 price increments	NA

CHFJPY.	9/19/2018	Average effective spread	0.0000653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000653
		Average book depth at 3 price increments	NA

CHFJPY.	9/20/2018	Average effective spread	0.00010014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010014
		Average book depth at 3 price increments	NA

CHFJPY.	9/21/2018	Average effective spread	0.00009039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009039
		Average book depth at 3 price increments	NA

CHFJPY.	9/24/2018	Average effective spread	0.00014871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014871
		Average book depth at 3 price increments	NA

CHFJPY.	9/25/2018	Average effective spread	0.00016889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016889
		Average book depth at 3 price increments	NA

CHFJPY.	9/26/2018	Average effective spread	0.00011679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011679
		Average book depth at 3 price increments	NA

CHFJPY.	9/27/2018	Average effective spread	0.00013084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013084
		Average book depth at 3 price increments	NA

CHFJPY.	9/28/2018	Average effective spread	0.00014962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014962
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/2/2018	Average effective spread	0.00032569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032569
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/3/2018	Average effective spread	0.00031581
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031581
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/4/2018	Average effective spread	0.00032824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032824
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/5/2018	Average effective spread	0.00027986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027986
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/6/2018	Average effective spread	0.00029191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029191
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/9/2018	Average effective spread	0.00032491
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032491
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/10/2018	Average effective spread	0.00026553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026553
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/11/2018	Average effective spread	0.00025518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025518
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/12/2018	Average effective spread	0.00025497
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025497
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/13/2018	Average effective spread	0.00024458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024458
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/16/2018	Average effective spread	0.0002611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002611
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/17/2018	Average effective spread	0.00024814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024814
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/18/2018	Average effective spread	0.00024444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024444
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/19/2018	Average effective spread	0.00025997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025997
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/20/2018	Average effective spread	0.00029619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029619
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/23/2018	Average effective spread	0.00036571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036571
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/24/2018	Average effective spread	0.00030569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030569
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/25/2018	Average effective spread	0.00025009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025009
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/26/2018	Average effective spread	0.00025988
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025988
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/27/2018	Average effective spread	0.00025474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025474
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/30/2018	Average effective spread	0.00025278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025278
		Average book depth at 3 price increments	NA

CHFJPYmicro	7/31/2018	Average effective spread	0.00026366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026366
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/1/2018	Average effective spread	0.00025425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025425
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/2/2018	Average effective spread	0.00023912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023912
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/3/2018	Average effective spread	0.00031367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031367
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/6/2018	Average effective spread	0.00034186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034186
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/7/2018	Average effective spread	0.00024106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024106
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/8/2018	Average effective spread	0.0002381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002381
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/9/2018	Average effective spread	0.00022476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022476
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/10/2018	Average effective spread	0.00021243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021243
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/13/2018	Average effective spread	0.00025947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025947
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/14/2018	Average effective spread	0.00021312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021312
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/15/2018	Average effective spread	0.00019902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019902
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/16/2018	Average effective spread	0.00019286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019286
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/17/2018	Average effective spread	0.00023729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023729
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/20/2018	Average effective spread	0.0002199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002199
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/21/2018	Average effective spread	0.00024451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024451
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/22/2018	Average effective spread	0.00027685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027685
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/23/2018	Average effective spread	0.00022273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022273
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/24/2018	Average effective spread	0.00029856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029856
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/27/2018	Average effective spread	0.00022807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022807
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/28/2018	Average effective spread	0.00023879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023879
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/29/2018	Average effective spread	0.00024385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024385
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/30/2018	Average effective spread	0.00022544
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022544
		Average book depth at 3 price increments	NA

CHFJPYmicro	8/31/2018	Average effective spread	0.00026662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026662
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/3/2018	Average effective spread	0.0003962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003962
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/4/2018	Average effective spread	0.00024675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024675
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/5/2018	Average effective spread	0.00026476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026476
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/6/2018	Average effective spread	0.00026914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026914
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/7/2018	Average effective spread	0.00027849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027849
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/10/2018	Average effective spread	0.0002979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002979
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/11/2018	Average effective spread	0.00027574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027574
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/12/2018	Average effective spread	0.0002862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002862
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/13/2018	Average effective spread	0.00027074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027074
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/14/2018	Average effective spread	0.00035989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035989
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/17/2018	Average effective spread	0.0002886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002886
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/18/2018	Average effective spread	0.00024901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024901
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/19/2018	Average effective spread	0.00024498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024498
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/20/2018	Average effective spread	0.00024617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024617
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/21/2018	Average effective spread	0.00026136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026136
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/24/2018	Average effective spread	0.0002768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002768
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/25/2018	Average effective spread	0.0002763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002763
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/26/2018	Average effective spread	0.00025405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025405
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/27/2018	Average effective spread	0.00023357
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023357
		Average book depth at 3 price increments	NA

CHFJPYmicro	9/28/2018	Average effective spread	0.00024296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024296
		Average book depth at 3 price increments	NA

CHFJPYmini	9/10/2018	Average effective spread	0.00024017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024017
		Average book depth at 3 price increments	NA

CHFJPYmini	9/13/2018	Average effective spread	0.00023242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023242
		Average book depth at 3 price increments	NA

CHFJPYmini	9/17/2018	Average effective spread	0.00021692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021692
		Average book depth at 3 price increments	NA

CHFSGD	7/2/2018	Average effective spread	0.00151097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151097
		Average book depth at 3 price increments	NA

CHFSGD	7/4/2018	Average effective spread	0.00158251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00158251
		Average book depth at 3 price increments	NA

CHFSGD	7/5/2018	Average effective spread	0.00159212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00159212
		Average book depth at 3 price increments	NA

CHFSGD	7/6/2018	Average effective spread	0.0017224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0017224
		Average book depth at 3 price increments	NA

CHFSGD	7/9/2018	Average effective spread	0.0017901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0017901
		Average book depth at 3 price increments	NA

CHFSGD	7/10/2018	Average effective spread	0.00160173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00160173
		Average book depth at 3 price increments	NA

CHFSGD	7/11/2018	Average effective spread	0.00156329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156329
		Average book depth at 3 price increments	NA

CHFSGD	7/13/2018	Average effective spread	0.00159212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00159212
		Average book depth at 3 price increments	NA

CHFSGD	7/16/2018	Average effective spread	0.00153446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153446
		Average book depth at 3 price increments	NA

CHFSGD	7/19/2018	Average effective spread	0.00156329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156329
		Average book depth at 3 price increments	NA

CHFSGD	7/20/2018	Average effective spread	0.00155048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155048
		Average book depth at 3 price increments	NA

CHFSGD	7/23/2018	Average effective spread	0.00155048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155048
		Average book depth at 3 price increments	NA

CHFSGD	7/24/2018	Average effective spread	0.00185587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00185587
		Average book depth at 3 price increments	NA

CHFSGD	7/26/2018	Average effective spread	0.00156116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156116
		Average book depth at 3 price increments	NA

CHFSGD	7/27/2018	Average effective spread	0.00152805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152805
		Average book depth at 3 price increments	NA

CHFSGD	7/30/2018	Average effective spread	0.0015099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015099
		Average book depth at 3 price increments	NA

CHFSGD	7/31/2018	Average effective spread	0.00166123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00166123
		Average book depth at 3 price increments	NA

CHFSGD	8/1/2018	Average effective spread	0.00148513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00148513
		Average book depth at 3 price increments	NA

CHFSGD	8/2/2018	Average effective spread	0.00149922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149922
		Average book depth at 3 price increments	NA

CHFSGD	8/7/2018	Average effective spread	0.00155048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155048
		Average book depth at 3 price increments	NA

CHFSGD	8/8/2018	Average effective spread	0.00153766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153766
		Average book depth at 3 price increments	NA

CHFSGD	8/9/2018	Average effective spread	0.00149281
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149281
		Average book depth at 3 price increments	NA

CHFSGD	8/10/2018	Average effective spread	0.00159853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00159853
		Average book depth at 3 price increments	NA

CHFSGD	8/14/2018	Average effective spread	0.00153126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153126
		Average book depth at 3 price increments	NA

CHFSGD	8/15/2018	Average effective spread	0.00159212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00159212
		Average book depth at 3 price increments	NA

CHFSGD	8/21/2018	Average effective spread	0.00167862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00167862
		Average book depth at 3 price increments	NA

CHFSGD	8/22/2018	Average effective spread	0.00151844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151844
		Average book depth at 3 price increments	NA

CHFSGD	8/23/2018	Average effective spread	0.00148641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00148641
		Average book depth at 3 price increments	NA

CHFSGD	8/28/2018	Average effective spread	0.00149922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149922
		Average book depth at 3 price increments	NA

CHFSGD	8/30/2018	Average effective spread	0.00153766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153766
		Average book depth at 3 price increments	NA

CHFSGD	8/31/2018	Average effective spread	0.00151631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151631
		Average book depth at 3 price increments	NA

CHFSGD	9/3/2018	Average effective spread	0.00154407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154407
		Average book depth at 3 price increments	NA

CHFSGD	9/4/2018	Average effective spread	0.00204381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00204381
		Average book depth at 3 price increments	NA

CHFSGD	9/6/2018	Average effective spread	0.00155048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155048
		Average book depth at 3 price increments	NA

CHFSGD	9/10/2018	Average effective spread	0.00180035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00180035
		Average book depth at 3 price increments	NA

CHFSGD	9/11/2018	Average effective spread	0.00151204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151204
		Average book depth at 3 price increments	NA

CHFSGD	9/13/2018	Average effective spread	0.00161134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00161134
		Average book depth at 3 price increments	NA

CHFSGD	9/17/2018	Average effective spread	0.00151524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151524
		Average book depth at 3 price increments	NA

CHFSGD	9/18/2018	Average effective spread	0.00150883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150883
		Average book depth at 3 price increments	NA

CHFSGD	9/20/2018	Average effective spread	0.00189165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00189165
		Average book depth at 3 price increments	NA

CHFSGD	9/21/2018	Average effective spread	0.00149922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149922
		Average book depth at 3 price increments	NA

CHFSGD	9/24/2018	Average effective spread	0.00151204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151204
		Average book depth at 3 price increments	NA

CHFSGD	9/27/2018	Average effective spread	0.00183238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00183238
		Average book depth at 3 price increments	NA

CHFSGD.	7/10/2018	Average effective spread	0.00053498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053498
		Average book depth at 3 price increments	NA

CHFSGD.	7/16/2018	Average effective spread	0.00045169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045169
		Average book depth at 3 price increments	NA

CHFSGD.	7/20/2018	Average effective spread	0.00041645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041645
		Average book depth at 3 price increments	NA

CHFSGD.	7/23/2018	Average effective spread	0.00076242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076242
		Average book depth at 3 price increments	NA

CHFSGD.	7/26/2018	Average effective spread	0.00107636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107636
		Average book depth at 3 price increments	NA

CHFSGD.	7/30/2018	Average effective spread	0.00076242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076242
		Average book depth at 3 price increments	NA

CHFSGD.	7/31/2018	Average effective spread	0.00040684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040684
		Average book depth at 3 price increments	NA

CHFSGD.	8/1/2018	Average effective spread	0.00042286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042286
		Average book depth at 3 price increments	NA

CHFSGD.	8/17/2018	Average effective spread	0.00042606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042606
		Average book depth at 3 price increments	NA

CHFSGD.	8/20/2018	Average effective spread	0.00042606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042606
		Average book depth at 3 price increments	NA

CHFSGD.	8/21/2018	Average effective spread	0.00043567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043567
		Average book depth at 3 price increments	NA

CHFSGD.	8/22/2018	Average effective spread	0.00041645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041645
		Average book depth at 3 price increments	NA

CHFSGD.	9/21/2018	Average effective spread	0.00045169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045169
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/2/2018	Average effective spread	0.00193887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00193887
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/3/2018	Average effective spread	0.00155666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155666
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/4/2018	Average effective spread	0.00152805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152805
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/5/2018	Average effective spread	0.00161409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00161409
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/6/2018	Average effective spread	0.00151341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151341
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/9/2018	Average effective spread	0.00150323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150323
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/10/2018	Average effective spread	0.00165532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00165532
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/11/2018	Average effective spread	0.00185481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00185481
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/12/2018	Average effective spread	0.00148755
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00148755
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/13/2018	Average effective spread	0.00162416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00162416
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/16/2018	Average effective spread	0.00155655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155655
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/17/2018	Average effective spread	0.00162907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00162907
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/18/2018	Average effective spread	0.00155304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155304
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/19/2018	Average effective spread	0.00159319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00159319
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/20/2018	Average effective spread	0.00153766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153766
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/23/2018	Average effective spread	0.00153126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153126
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/24/2018	Average effective spread	0.00150563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150563
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/25/2018	Average effective spread	0.00165833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00165833
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/26/2018	Average effective spread	0.00165619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00165619
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/27/2018	Average effective spread	0.00152763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152763
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/30/2018	Average effective spread	0.00178989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00178989
		Average book depth at 3 price increments	NA

CHFSGDmicro	7/31/2018	Average effective spread	0.00151132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151132
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/1/2018	Average effective spread	0.00154407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154407
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/2/2018	Average effective spread	0.00152556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152556
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/3/2018	Average effective spread	0.00154888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154888
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/6/2018	Average effective spread	0.00159533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00159533
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/7/2018	Average effective spread	0.00146078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00146078
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/8/2018	Average effective spread	0.00150789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150789
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/9/2018	Average effective spread	0.00170516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00170516
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/10/2018	Average effective spread	0.00151011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151011
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/13/2018	Average effective spread	0.00189859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00189859
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/14/2018	Average effective spread	0.00151844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151844
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/15/2018	Average effective spread	0.00156096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156096
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/17/2018	Average effective spread	0.00149922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149922
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/20/2018	Average effective spread	0.00154989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154989
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/21/2018	Average effective spread	0.00180264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00180264
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/22/2018	Average effective spread	0.00151844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151844
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/23/2018	Average effective spread	0.00173628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00173628
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/24/2018	Average effective spread	0.00149922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149922
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/28/2018	Average effective spread	0.00151075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151075
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/29/2018	Average effective spread	0.00152256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152256
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/30/2018	Average effective spread	0.0015761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015761
		Average book depth at 3 price increments	NA

CHFSGDmicro	8/31/2018	Average effective spread	0.001606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.001606
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/3/2018	Average effective spread	0.00163857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00163857
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/4/2018	Average effective spread	0.00149602
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149602
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/5/2018	Average effective spread	0.00151844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151844
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/6/2018	Average effective spread	0.0015099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015099
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/7/2018	Average effective spread	0.00163468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00163468
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/10/2018	Average effective spread	0.00168228
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00168228
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/11/2018	Average effective spread	0.00169463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00169463
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/13/2018	Average effective spread	0.00150563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150563
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/14/2018	Average effective spread	0.00183238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00183238
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/17/2018	Average effective spread	0.0018452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0018452
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/18/2018	Average effective spread	0.00153526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153526
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/19/2018	Average effective spread	0.00152337
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152337
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/20/2018	Average effective spread	0.00150243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150243
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/21/2018	Average effective spread	0.00150563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150563
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/24/2018	Average effective spread	0.00152004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152004
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/25/2018	Average effective spread	0.00152485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152485
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/26/2018	Average effective spread	0.00156009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156009
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/27/2018	Average effective spread	0.00149346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149346
		Average book depth at 3 price increments	NA

CHFSGDmicro	9/28/2018	Average effective spread	0.00149922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149922
		Average book depth at 3 price increments	NA

CHI50-AUG18	8/6/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50-AUG18	8/7/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50Cash	7/2/2018	Average effective spread	17.8387831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.8387831
		Average book depth at 3 price increments	NA

CHI50Cash	7/3/2018	Average effective spread	18.06335453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.06335453
		Average book depth at 3 price increments	NA

CHI50Cash	7/4/2018	Average effective spread	18.03765986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.03765986
		Average book depth at 3 price increments	NA

CHI50Cash	7/5/2018	Average effective spread	17.9190175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.9190175
		Average book depth at 3 price increments	NA

CHI50Cash	7/6/2018	Average effective spread	17.91808563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.91808563
		Average book depth at 3 price increments	NA

CHI50Cash	7/9/2018	Average effective spread	17.94796209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.94796209
		Average book depth at 3 price increments	NA

CHI50Cash	7/10/2018	Average effective spread	17.7425382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.7425382
		Average book depth at 3 price increments	NA

CHI50Cash	7/11/2018	Average effective spread	17.80949117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.80949117
		Average book depth at 3 price increments	NA

CHI50Cash	7/12/2018	Average effective spread	17.7349299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.7349299
		Average book depth at 3 price increments	NA

CHI50Cash	7/13/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	7/16/2018	Average effective spread	17.89470405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.89470405
		Average book depth at 3 price increments	NA

CHI50Cash	7/17/2018	Average effective spread	17.88081064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.88081064
		Average book depth at 3 price increments	NA

CHI50Cash	7/18/2018	Average effective spread	18.05998764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.05998764
		Average book depth at 3 price increments	NA

CHI50Cash	7/19/2018	Average effective spread	17.79484521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.79484521
		Average book depth at 3 price increments	NA

CHI50Cash	7/20/2018	Average effective spread	17.66019684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.66019684
		Average book depth at 3 price increments	NA

CHI50Cash	7/23/2018	Average effective spread	17.69232346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.69232346
		Average book depth at 3 price increments	NA

CHI50Cash	7/24/2018	Average effective spread	17.65156948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.65156948
		Average book depth at 3 price increments	NA

CHI50Cash	7/25/2018	Average effective spread	17.95961229
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.95961229
		Average book depth at 3 price increments	NA

CHI50Cash	7/26/2018	Average effective spread	18.0038181
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.0038181
		Average book depth at 3 price increments	NA

CHI50Cash	7/27/2018	Average effective spread	17.7349299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.7349299
		Average book depth at 3 price increments	NA

CHI50Cash	7/30/2018	Average effective spread	17.96571478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.96571478
		Average book depth at 3 price increments	NA

CHI50Cash	7/31/2018	Average effective spread	17.92665888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.92665888
		Average book depth at 3 price increments	NA

CHI50Cash	8/1/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	8/2/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	8/3/2018	Average effective spread	17.77043527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.77043527
		Average book depth at 3 price increments	NA

CHI50Cash	8/6/2018	Average effective spread	18.01453465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.01453465
		Average book depth at 3 price increments	NA

CHI50Cash	8/7/2018	Average effective spread	17.84554277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.84554277
		Average book depth at 3 price increments	NA

CHI50Cash	8/8/2018	Average effective spread	17.86807502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.86807502
		Average book depth at 3 price increments	NA

CHI50Cash	8/9/2018	Average effective spread	18.45391355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.45391355
		Average book depth at 3 price increments	NA

CHI50Cash	8/10/2018	Average effective spread	17.82622941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.82622941
		Average book depth at 3 price increments	NA

CHI50Cash	8/13/2018	Average effective spread	17.79484521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.79484521
		Average book depth at 3 price increments	NA

CHI50Cash	8/14/2018	Average effective spread	18.32837672
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.32837672
		Average book depth at 3 price increments	NA

CHI50Cash	8/15/2018	Average effective spread	17.7819223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.7819223
		Average book depth at 3 price increments	NA

CHI50Cash	8/16/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	8/17/2018	Average effective spread	17.88530557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.88530557
		Average book depth at 3 price increments	NA

CHI50Cash	8/20/2018	Average effective spread	18.19028621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.19028621
		Average book depth at 3 price increments	NA

CHI50Cash	8/21/2018	Average effective spread	17.80949117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.80949117
		Average book depth at 3 price increments	NA

CHI50Cash	8/22/2018	Average effective spread	17.7349299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.7349299
		Average book depth at 3 price increments	NA

CHI50Cash	8/23/2018	Average effective spread	18.16099429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.16099429
		Average book depth at 3 price increments	NA

CHI50Cash	8/24/2018	Average effective spread	17.95176624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.95176624
		Average book depth at 3 price increments	NA

CHI50Cash	8/27/2018	Average effective spread	18.07730307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.07730307
		Average book depth at 3 price increments	NA

CHI50Cash	8/28/2018	Average effective spread	18.07730307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.07730307
		Average book depth at 3 price increments	NA

CHI50Cash	8/29/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	8/30/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	8/31/2018	Average effective spread	17.72161539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.72161539
		Average book depth at 3 price increments	NA

CHI50Cash	9/3/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	9/4/2018	Average effective spread	17.82622941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.82622941
		Average book depth at 3 price increments	NA

CHI50Cash	9/5/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	9/6/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	9/7/2018	Average effective spread	18.2342241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.2342241
		Average book depth at 3 price increments	NA

CHI50Cash	9/10/2018	Average effective spread	17.86807502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.86807502
		Average book depth at 3 price increments	NA

CHI50Cash	9/11/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	9/12/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	9/13/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	9/14/2018	Average effective spread	17.77043527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.77043527
		Average book depth at 3 price increments	NA

CHI50Cash	9/17/2018	Average effective spread	18.16099429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.16099429
		Average book depth at 3 price increments	NA

CHI50Cash	9/18/2018	Average effective spread	17.81481697
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.81481697
		Average book depth at 3 price increments	NA

CHI50Cash	9/19/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	9/20/2018	Average effective spread	17.86807502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.86807502
		Average book depth at 3 price increments	NA

CHI50Cash	9/21/2018	Average effective spread	17.57515576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.57515576
		Average book depth at 3 price increments	NA

CHI50Cash	9/24/2018	Average effective spread	17.86807502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.86807502
		Average book depth at 3 price increments	NA

CHI50Cash	9/25/2018	Average effective spread	18.16099429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.16099429
		Average book depth at 3 price increments	NA

CHI50Cash	9/26/2018	Average effective spread	17.70069259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.70069259
		Average book depth at 3 price increments	NA

CHI50Cash	9/27/2018	Average effective spread	17.75090732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	17.75090732
		Average book depth at 3 price increments	NA

CHI50Cash	9/28/2018	Average effective spread	18.01453465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	18.01453465
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/2/2018	Average effective spread	19.68417445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.68417445
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/3/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/5/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/6/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/9/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/10/2018	Average effective spread	20.21142912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	20.21142912
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/11/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/13/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50-JUL18	7/20/2018	Average effective spread	19.91850986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.91850986
		Average book depth at 3 price increments	NA

CHI50-OCT18	9/27/2018	Average effective spread	21.09018691
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	21.09018691
		Average book depth at 3 price increments	NA

CHI50-OCT18	9/28/2018	Average effective spread	21.09018691
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	21.09018691
		Average book depth at 3 price increments	NA

CHI50-SEP18	9/5/2018	Average effective spread	19.33267134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.33267134
		Average book depth at 3 price increments	NA

CHI50-SEP18	9/26/2018	Average effective spread	19.77205023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	19.77205023
		Average book depth at 3 price increments	NA

Chubb	7/18/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Chubb	7/19/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Cigna	7/16/2018	Average effective spread	0.395441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.395441
		Average book depth at 3 price increments	NA

Cigna	7/17/2018	Average effective spread	0.21968945
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21968945
		Average book depth at 3 price increments	NA

Cisco	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	7/13/2018	Average effective spread	0.05649157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05649157
		Average book depth at 3 price increments	NA

Cisco	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	8/1/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Cisco	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	8/16/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Cisco	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	8/23/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Cisco	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Cisco	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Citigroup	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	7/3/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

Citigroup	7/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	7/11/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

Citigroup	7/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Citigroup	7/13/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Citigroup	7/16/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Citigroup	7/17/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	7/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	7/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	7/23/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Citigroup	7/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	7/30/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Citigroup	7/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	8/1/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Citigroup	8/9/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Citigroup	9/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	9/24/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Citigroup	9/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Citigroup	9/27/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Citigroup	9/28/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

CME	7/11/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

CME	7/20/2018	Average effective spread	0.21968945
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21968945
		Average book depth at 3 price increments	NA

CME	7/24/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

CNH Industrial	7/2/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

CNH Industrial	7/6/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

CNH Industrial	7/9/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

CNH Industrial	7/10/2018	Average effective spread	0.02833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02833333
		Average book depth at 3 price increments	NA

CNH Industrial	7/11/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

CNH Industrial	7/16/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

CNH Industrial	7/18/2018	Average effective spread	0.0298
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0298
		Average book depth at 3 price increments	NA

CNH Industrial	7/23/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	7/26/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

CNH Industrial	7/27/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

CNH Industrial	8/1/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	8/8/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	8/9/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	8/10/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	8/14/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	8/17/2018	Average effective spread	0.0305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0305
		Average book depth at 3 price increments	NA

CNH Industrial	8/20/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

CNH Industrial	8/21/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	8/23/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	8/27/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	9/5/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	9/6/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	9/7/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

CNH Industrial	9/12/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	9/14/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

CNH Industrial	9/21/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

CNH Industrial	9/24/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	9/26/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CNH Industrial	9/27/2018	Average effective spread	0.0335
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0335
		Average book depth at 3 price increments	NA

CNH Industrial	9/28/2018	Average effective spread	0.03225
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03225
		Average book depth at 3 price increments	NA

Cobham	9/21/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

Cobham	9/25/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

Coca-Cola	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/10/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Coca-Cola	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/15/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Coca-Cola	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/20/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Coca-Cola	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/22/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Coca-Cola	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/4/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Coca-Cola	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/14/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Coca-Cola	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/20/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Coca-Cola	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Coca-Cola	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

COCOA-DEC18	8/21/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	8/22/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	8/27/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	8/30/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/7/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/11/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/12/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/13/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/14/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/18/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/21/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/24/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/26/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/27/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-DEC18	9/28/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/2/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/3/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/5/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/6/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/9/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/10/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/11/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/12/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/13/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/16/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/17/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/18/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/19/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/20/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/23/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/24/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/25/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/26/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/27/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	7/31/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	8/1/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	8/3/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	8/6/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	8/7/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	8/8/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	8/9/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	8/10/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COCOA-SEP18	8/15/2018	Average effective spread	13.18136682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13.18136682
		Average book depth at 3 price increments	NA

COFFE-DEC18	8/22/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	8/23/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	8/24/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	8/29/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	8/30/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	8/31/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/4/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/5/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/6/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/11/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/12/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/13/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/14/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/17/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/18/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/19/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/20/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/21/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-DEC18	9/28/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/2/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/3/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/5/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/6/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/9/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/10/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/12/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/13/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/16/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/18/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/19/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/20/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/23/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/24/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/26/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/27/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/30/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	7/31/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/1/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/2/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/3/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/6/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/7/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/8/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/10/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/13/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/14/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/15/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/16/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/17/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/20/2018	Average effective spread	0.00703006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703006
		Average book depth at 3 price increments	NA

COFFE-SEP18	8/22/2018	Average effective spread	0.00659068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00659068
		Average book depth at 3 price increments	NA

Cognizant	7/6/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Cognizant	7/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Colruyt	9/24/2018	Average effective spread	0.138
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.138
		Average book depth at 3 price increments	NA

Colruyt	9/27/2018	Average effective spread	0.108
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.108
		Average book depth at 3 price increments	NA

Comcast	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	7/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Comcast	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Comcast	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Commerzbank	7/2/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

Commerzbank	7/5/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	7/6/2018	Average effective spread	0.02666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02666667
		Average book depth at 3 price increments	NA

Commerzbank	7/9/2018	Average effective spread	0.0264
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0264
		Average book depth at 3 price increments	NA

Commerzbank	7/10/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	7/11/2018	Average effective spread	0.0265
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0265
		Average book depth at 3 price increments	NA

Commerzbank	7/13/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Commerzbank	7/16/2018	Average effective spread	0.02866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02866667
		Average book depth at 3 price increments	NA

Commerzbank	7/17/2018	Average effective spread	0.0285
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0285
		Average book depth at 3 price increments	NA

Commerzbank	7/18/2018	Average effective spread	0.02833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02833333
		Average book depth at 3 price increments	NA

Commerzbank	7/19/2018	Average effective spread	0.02766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02766667
		Average book depth at 3 price increments	NA

Commerzbank	7/23/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Commerzbank	7/24/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Commerzbank	7/25/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

Commerzbank	7/30/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	7/31/2018	Average effective spread	0.0305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0305
		Average book depth at 3 price increments	NA

Commerzbank	8/1/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Commerzbank	8/2/2018	Average effective spread	0.02738462
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02738462
		Average book depth at 3 price increments	NA

Commerzbank	8/3/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Commerzbank	8/6/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Commerzbank	8/7/2018	Average effective spread	0.0545
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0545
		Average book depth at 3 price increments	NA

Commerzbank	8/8/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Commerzbank	8/9/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Commerzbank	8/13/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

Commerzbank	8/14/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Commerzbank	8/17/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Commerzbank	8/20/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

Commerzbank	8/21/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	8/22/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Commerzbank	8/27/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Commerzbank	8/28/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	8/29/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Commerzbank	8/30/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	9/3/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	9/4/2018	Average effective spread	0.0255
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0255
		Average book depth at 3 price increments	NA

Commerzbank	9/6/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Commerzbank	9/7/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	9/10/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Commerzbank	9/11/2018	Average effective spread	0.02933333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02933333
		Average book depth at 3 price increments	NA

Commerzbank	9/13/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Commerzbank	9/14/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Commerzbank	9/17/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Commerzbank	9/19/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

Commerzbank	9/20/2018	Average effective spread	0.02716667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02716667
		Average book depth at 3 price increments	NA

Commerzbank	9/21/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Commerzbank	9/24/2018	Average effective spread	0.03625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03625
		Average book depth at 3 price increments	NA

Commerzbank	9/25/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Commerzbank	9/26/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

Commerzbank	9/27/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Commerzbank	9/28/2018	Average effective spread	0.03433333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03433333
		Average book depth at 3 price increments	NA

CommonwealthBank	7/5/2018	Average effective spread	0.23491467
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23491467
		Average book depth at 3 price increments	NA

CommonwealthBank	8/8/2018	Average effective spread	0.23427976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23427976
		Average book depth at 3 price increments	NA

CommonwealthBank	8/10/2018	Average effective spread	0.23427976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23427976
		Average book depth at 3 price increments	NA

CommonwealthBank	8/20/2018	Average effective spread	0.23237505
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23237505
		Average book depth at 3 price increments	NA

CommonwealthBank	8/22/2018	Average effective spread	0.23332741
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23332741
		Average book depth at 3 price increments	NA

CommonwealthBank	8/23/2018	Average effective spread	0.23904155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23904155
		Average book depth at 3 price increments	NA

CommonwealthBank	8/27/2018	Average effective spread	0.23237505
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23237505
		Average book depth at 3 price increments	NA

CommonwealthBank	9/14/2018	Average effective spread	0.23237505
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23237505
		Average book depth at 3 price increments	NA

CommonwealthBank	9/17/2018	Average effective spread	0.25142219
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25142219
		Average book depth at 3 price increments	NA

Compagnie de Saint Gobain	7/6/2018	Average effective spread	0.11
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11
		Average book depth at 3 price increments	NA

Compagnie de Saint Gobain	7/18/2018	Average effective spread	0.105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.105
		Average book depth at 3 price increments	NA

Compagnie de Saint Gobain	7/25/2018	Average effective spread	0.105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.105
		Average book depth at 3 price increments	NA

Compagnie de Saint Gobain	7/26/2018	Average effective spread	0.11
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11
		Average book depth at 3 price increments	NA

Compagnie de Saint Gobain	7/27/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Compagnie de Saint Gobain	9/3/2018	Average effective spread	0.11
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11
		Average book depth at 3 price increments	NA

Compagnie de Saint Gobain	9/5/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Compagnie Generale	7/16/2018	Average effective spread	0.35
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.35
		Average book depth at 3 price increments	NA

Compagnie Generale	7/17/2018	Average effective spread	0.3
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3
		Average book depth at 3 price increments	NA

Compass	7/4/2018	Average effective spread	0.03224336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03224336
		Average book depth at 3 price increments	NA

Compass	7/5/2018	Average effective spread	0.04336176
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04336176
		Average book depth at 3 price increments	NA

ConocoPhil	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ConocoPhil	7/3/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

ConocoPhil	7/16/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ConocoPhil	7/17/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ConocoPhil	7/24/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

ConocoPhil	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ConocoPhil	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

ConocoPhil	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

ConocoPhil	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

ConocoPhil	9/14/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Constellation	7/3/2018	Average effective spread	0.50967952
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.50967952
		Average book depth at 3 price increments	NA

Continental	7/18/2018	Average effective spread	0.76428571
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.76428571
		Average book depth at 3 price increments	NA

Continental	7/19/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	8/22/2018	Average effective spread	0.6
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

Continental	8/23/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Continental	8/27/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	8/28/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	8/29/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	8/30/2018	Average effective spread	0.53333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.53333333
		Average book depth at 3 price increments	NA

Continental	8/31/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	9/4/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Continental	9/7/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Continental	9/11/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	9/12/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	9/14/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	9/18/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Continental	9/19/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

Continental	9/20/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

Continental	9/21/2018	Average effective spread	0.5
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5
		Average book depth at 3 price increments	NA

ConvaTec	7/3/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

ConvaTec	9/11/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

CORN-DEC18	9/4/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-DEC18	9/12/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-DEC18	9/19/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-DEC18	9/20/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-DEC18	9/21/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-DEC18	9/25/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-DEC18	9/26/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-DEC18	9/27/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-DEC18	9/28/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

Corning	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Corning	8/3/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Corning	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Corning	8/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Corning	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Corning	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

CORN-SEP18	7/2/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/5/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/6/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/9/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/11/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/13/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/16/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/17/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/18/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/19/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/20/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/23/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/25/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/26/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/27/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/30/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	7/31/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/1/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/2/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/3/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/7/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/10/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/13/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/15/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/17/2018	Average effective spread	0.02447968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02447968
		Average book depth at 3 price increments	NA

CORN-SEP18	8/21/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/23/2018	Average effective spread	0.02489814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02489814
		Average book depth at 3 price increments	NA

CORN-SEP18	8/27/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/29/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

CORN-SEP18	8/30/2018	Average effective spread	0.02416584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02416584
		Average book depth at 3 price increments	NA

Corticeira Amorim	7/23/2018	Average effective spread	0.127
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.127
		Average book depth at 3 price increments	NA

Corticeira Amorim	8/2/2018	Average effective spread	0.127
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.127
		Average book depth at 3 price increments	NA

Costco	7/16/2018	Average effective spread	0.18893292
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18893292
		Average book depth at 3 price increments	NA

Costco	7/17/2018	Average effective spread	0.34710933
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34710933
		Average book depth at 3 price increments	NA

Costco	9/13/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

COTTO-DEC18	9/21/2018	Average effective spread	0.00413016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00413016
		Average book depth at 3 price increments	NA

COTTO-DEC18	9/27/2018	Average effective spread	0.00413016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00413016
		Average book depth at 3 price increments	NA

COTTO-DEC18	9/28/2018	Average effective spread	0.00413016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00413016
		Average book depth at 3 price increments	NA

COTTO-OCT18	7/5/2018	Average effective spread	0.00483317
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00483317
		Average book depth at 3 price increments	NA

COTTO-OCT18	7/9/2018	Average effective spread	0.00553617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00553617
		Average book depth at 3 price increments	NA

COTTO-OCT18	7/10/2018	Average effective spread	0.00351503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00351503
		Average book depth at 3 price increments	NA

COTTO-OCT18	7/11/2018	Average effective spread	0.00566799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00566799
		Average book depth at 3 price increments	NA

COTTO-OCT18	7/13/2018	Average effective spread	0.00536042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00536042
		Average book depth at 3 price increments	NA

COTTO-OCT18	7/27/2018	Average effective spread	0.00366149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00366149
		Average book depth at 3 price increments	NA

COTTO-OCT18	8/1/2018	Average effective spread	0.00351503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00351503
		Average book depth at 3 price increments	NA

COTTO-OCT18	8/2/2018	Average effective spread	0.00360291
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00360291
		Average book depth at 3 price increments	NA

COTTO-OCT18	8/3/2018	Average effective spread	0.00474529
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00474529
		Average book depth at 3 price increments	NA

COTTO-OCT18	8/6/2018	Average effective spread	0.00395441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00395441
		Average book depth at 3 price increments	NA

COTTO-OCT18	8/10/2018	Average effective spread	0.00395441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00395441
		Average book depth at 3 price increments	NA

COTTO-OCT18	9/4/2018	Average effective spread	0.00421804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00421804
		Average book depth at 3 price increments	NA

COTTO-OCT18	9/6/2018	Average effective spread	0.00351503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00351503
		Average book depth at 3 price increments	NA

CreditAgric	7/3/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

CreditAgric	7/5/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	7/12/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	7/13/2018	Average effective spread	0.03366667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03366667
		Average book depth at 3 price increments	NA

CreditAgric	7/26/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

CreditAgric	7/27/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	7/30/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	8/1/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	8/2/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	8/3/2018	Average effective spread	0.03533333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03533333
		Average book depth at 3 price increments	NA

CreditAgric	8/6/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	8/7/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

CreditAgric	8/10/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	8/14/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CreditAgric	8/15/2018	Average effective spread	0.03214286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03214286
		Average book depth at 3 price increments	NA

CreditAgric	9/4/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	9/7/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CreditAgric	9/18/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CreditAgric	9/19/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

CreditAgric	9/20/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

CreditAgric	9/21/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditAgric	9/28/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

CreditSuiss	7/4/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

CreditSuiss	7/5/2018	Average effective spread	0.03986923
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03986923
		Average book depth at 3 price increments	NA

CreditSuiss	7/12/2018	Average effective spread	0.04429914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04429914
		Average book depth at 3 price increments	NA

CreditSuiss	7/13/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

CreditSuiss	8/24/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

CreditSuiss	8/30/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

CreditSuiss	8/31/2018	Average effective spread	0.03986923
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03986923
		Average book depth at 3 price increments	NA

CreditSuiss	9/21/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

CRH	9/5/2018	Average effective spread	0.05892752
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05892752
		Average book depth at 3 price increments	NA

Croda	7/9/2018	Average effective spread	0.1334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1334208
		Average book depth at 3 price increments	NA

Croda	7/10/2018	Average effective spread	0.1223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1223024
		Average book depth at 3 price increments	NA

Croda	8/20/2018	Average effective spread	0.1445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1445392
		Average book depth at 3 price increments	NA

Croda	8/28/2018	Average effective spread	0.1445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1445392
		Average book depth at 3 price increments	NA

Croda	9/17/2018	Average effective spread	0.1000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1000656
		Average book depth at 3 price increments	NA

Croda	9/18/2018	Average effective spread	0.166776
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.166776
		Average book depth at 3 price increments	NA

CSX	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

CSX	7/17/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

CSX	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

CSX	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ctrip	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Ctrip	8/2/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Ctrip	8/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Ctrip	8/8/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Ctrip	8/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Ctrip	8/13/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Ctrip	8/14/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Ctrip	8/15/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Ctrip	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ctrip	9/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

CTT-Correios	7/6/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

CTT-Correios	7/12/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

CTT-Correios	7/13/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

CTT-Correios	7/17/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

CTT-Correios	7/18/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

CTT-Correios	7/19/2018	Average effective spread	0.02133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02133333
		Average book depth at 3 price increments	NA

CTT-Correios	7/25/2018	Average effective spread	0.0235
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0235
		Average book depth at 3 price increments	NA

CTT-Correios	7/26/2018	Average effective spread	0.0215
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0215
		Average book depth at 3 price increments	NA

CTT-Correios	7/27/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

CTT-Correios	8/1/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

CTT-Correios	8/29/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

CTT-Correios	8/31/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

CTT-Correios	9/3/2018	Average effective spread	0.0205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0205
		Average book depth at 3 price increments	NA

CTT-Correios	9/4/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

CTT-Correios	9/25/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

CTT-Correios	9/26/2018	Average effective spread	0.02025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02025
		Average book depth at 3 price increments	NA

CVS	7/12/2018	Average effective spread	0.08846162
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08846162
		Average book depth at 3 price increments	NA

CVS	7/13/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

CVS	7/23/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

CVS	7/30/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

CVS	9/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Daimler	7/2/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	7/3/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	7/4/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	7/5/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	7/6/2018	Average effective spread	0.1675
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1675
		Average book depth at 3 price increments	NA

Daimler	7/9/2018	Average effective spread	0.17
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17
		Average book depth at 3 price increments	NA

Daimler	7/11/2018	Average effective spread	0.1575
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1575
		Average book depth at 3 price increments	NA

Daimler	7/16/2018	Average effective spread	0.1525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1525
		Average book depth at 3 price increments	NA

Daimler	7/18/2018	Average effective spread	0.15875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15875
		Average book depth at 3 price increments	NA

Daimler	7/19/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	7/24/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	7/25/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	7/26/2018	Average effective spread	0.16333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16333333
		Average book depth at 3 price increments	NA

Daimler	7/27/2018	Average effective spread	0.158
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.158
		Average book depth at 3 price increments	NA

Daimler	7/30/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	7/31/2018	Average effective spread	0.15666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15666667
		Average book depth at 3 price increments	NA

Daimler	8/1/2018	Average effective spread	0.154
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.154
		Average book depth at 3 price increments	NA

Daimler	8/3/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	8/7/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	8/14/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	8/15/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	8/17/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	8/20/2018	Average effective spread	0.15666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15666667
		Average book depth at 3 price increments	NA

Daimler	8/21/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	8/22/2018	Average effective spread	0.17333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17333333
		Average book depth at 3 price increments	NA

Daimler	8/23/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	8/27/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	8/28/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	8/29/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	8/30/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	9/3/2018	Average effective spread	0.15666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15666667
		Average book depth at 3 price increments	NA

Daimler	9/10/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Daimler	9/21/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Daimler	9/26/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Danone	7/2/2018	Average effective spread	0.15333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15333333
		Average book depth at 3 price increments	NA

Danone	7/5/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Danone	7/18/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Danone	7/19/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Danone	7/25/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Danone	7/27/2018	Average effective spread	0.155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.155
		Average book depth at 3 price increments	NA

DassaultSystem	9/18/2018	Average effective spread	0.354
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.354
		Average book depth at 3 price increments	NA

DassaultSystem	9/19/2018	Average effective spread	0.354
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.354
		Average book depth at 3 price increments	NA

Davide Campari	7/4/2018	Average effective spread	0.02144444
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02144444
		Average book depth at 3 price increments	NA

Davide Campari	7/5/2018	Average effective spread	0.0245
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0245
		Average book depth at 3 price increments	NA

Davide Campari	7/6/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Davide Campari	7/9/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	7/10/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Davide Campari	7/17/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	7/18/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Davide Campari	7/20/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

Davide Campari	7/23/2018	Average effective spread	0.0195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0195
		Average book depth at 3 price increments	NA

Davide Campari	7/25/2018	Average effective spread	0.02075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02075
		Average book depth at 3 price increments	NA

Davide Campari	7/26/2018	Average effective spread	0.02366667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02366667
		Average book depth at 3 price increments	NA

Davide Campari	8/10/2018	Average effective spread	0.0195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0195
		Average book depth at 3 price increments	NA

Davide Campari	8/21/2018	Average effective spread	0.02075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02075
		Average book depth at 3 price increments	NA

Davide Campari	8/28/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	8/29/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	9/4/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Davide Campari	9/5/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	9/7/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	9/10/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	9/14/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	9/17/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	9/20/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Davide Campari	9/25/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Deere	7/9/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Deere	8/8/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Deere	8/9/2018	Average effective spread	0.35150312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.35150312
		Average book depth at 3 price increments	NA

Delta	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Delta	7/11/2018	Average effective spread	0.05975553
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05975553
		Average book depth at 3 price increments	NA

Delta	7/12/2018	Average effective spread	0.07103292
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07103292
		Average book depth at 3 price increments	NA

Delta	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Delta	7/18/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Delta	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Delta	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Delta	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Dentsply Sirona	7/5/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Dentsply Sirona	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Dentsply Sirona	7/30/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Dentsply Sirona	8/7/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Dentsply Sirona	8/8/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

DeutschBank	7/2/2018	Average effective spread	0.0288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0288
		Average book depth at 3 price increments	NA

DeutschBank	7/3/2018	Average effective spread	0.02969697
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02969697
		Average book depth at 3 price increments	NA

DeutschBank	7/4/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

DeutschBank	7/5/2018	Average effective spread	0.0284375
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0284375
		Average book depth at 3 price increments	NA

DeutschBank	7/6/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

DeutschBank	7/9/2018	Average effective spread	0.02916667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02916667
		Average book depth at 3 price increments	NA

DeutschBank	7/10/2018	Average effective spread	0.02875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02875
		Average book depth at 3 price increments	NA

DeutschBank	7/11/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

DeutschBank	7/12/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DeutschBank	7/13/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DeutschBank	7/16/2018	Average effective spread	0.03522581
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03522581
		Average book depth at 3 price increments	NA

DeutschBank	7/17/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

DeutschBank	7/18/2018	Average effective spread	0.02933333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02933333
		Average book depth at 3 price increments	NA

DeutschBank	7/19/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

DeutschBank	7/23/2018	Average effective spread	0.0296
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0296
		Average book depth at 3 price increments	NA

DeutschBank	7/24/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

DeutschBank	7/25/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

DeutschBank	7/26/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

DeutschBank	7/27/2018	Average effective spread	0.03133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03133333
		Average book depth at 3 price increments	NA

DeutschBank	7/30/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

DeutschBank	7/31/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

DeutschBank	8/1/2018	Average effective spread	0.02790909
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02790909
		Average book depth at 3 price increments	NA

DeutschBank	8/2/2018	Average effective spread	0.02842105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02842105
		Average book depth at 3 price increments	NA

DeutschBank	8/3/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

DeutschBank	8/6/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

DeutschBank	8/8/2018	Average effective spread	0.02844444
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02844444
		Average book depth at 3 price increments	NA

DeutschBank	8/9/2018	Average effective spread	0.0295
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0295
		Average book depth at 3 price increments	NA

DeutschBank	8/10/2018	Average effective spread	0.03013333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03013333
		Average book depth at 3 price increments	NA

DeutschBank	8/13/2018	Average effective spread	0.03283333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03283333
		Average book depth at 3 price increments	NA

DeutschBank	8/14/2018	Average effective spread	0.0285
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0285
		Average book depth at 3 price increments	NA

DeutschBank	8/15/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

DeutschBank	8/16/2018	Average effective spread	0.02857143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02857143
		Average book depth at 3 price increments	NA

DeutschBank	8/17/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

DeutschBank	8/21/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

DeutschBank	8/22/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

DeutschBank	8/23/2018	Average effective spread	0.02966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02966667
		Average book depth at 3 price increments	NA

DeutschBank	8/27/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

DeutschBank	8/28/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

DeutschBank	8/29/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

DeutschBank	8/30/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

DeutschBank	8/31/2018	Average effective spread	0.0285
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0285
		Average book depth at 3 price increments	NA

DeutschBank	9/3/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

DeutschBank	9/4/2018	Average effective spread	0.0284
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0284
		Average book depth at 3 price increments	NA

DeutschBank	9/5/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

DeutschBank	9/6/2018	Average effective spread	0.02875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02875
		Average book depth at 3 price increments	NA

DeutschBank	9/7/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

DeutschBank	9/10/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

DeutschBank	9/11/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

DeutschBank	9/12/2018	Average effective spread	0.0275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0275
		Average book depth at 3 price increments	NA

DeutschBank	9/13/2018	Average effective spread	0.0285
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0285
		Average book depth at 3 price increments	NA

DeutschBank	9/14/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

DeutschBank	9/17/2018	Average effective spread	0.0285
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0285
		Average book depth at 3 price increments	NA

DeutschBank	9/18/2018	Average effective spread	0.0284
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0284
		Average book depth at 3 price increments	NA

DeutschBank	9/19/2018	Average effective spread	0.02875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02875
		Average book depth at 3 price increments	NA

DeutschBank	9/20/2018	Average effective spread	0.02885714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02885714
		Average book depth at 3 price increments	NA

DeutschBank	9/21/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

DeutschBank	9/24/2018	Average effective spread	0.02933333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02933333
		Average book depth at 3 price increments	NA

DeutschBank	9/25/2018	Average effective spread	0.02733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02733333
		Average book depth at 3 price increments	NA

DeutschBank	9/26/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

DeutschBank	9/27/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

DeutschBank	9/28/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

DeutscheWohnen	9/27/2018	Average effective spread	0.12
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12
		Average book depth at 3 price increments	NA

DeutschPost	7/2/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	7/5/2018	Average effective spread	0.092
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.092
		Average book depth at 3 price increments	NA

DeutschPost	7/6/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	7/9/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	7/10/2018	Average effective spread	0.086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.086
		Average book depth at 3 price increments	NA

DeutschPost	7/19/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	7/25/2018	Average effective spread	0.092
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.092
		Average book depth at 3 price increments	NA

DeutschPost	8/1/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	8/2/2018	Average effective spread	0.087
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.087
		Average book depth at 3 price increments	NA

DeutschPost	8/8/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	8/10/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	8/17/2018	Average effective spread	0.112
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.112
		Average book depth at 3 price increments	NA

DeutschPost	9/18/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	9/24/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

DeutschPost	9/25/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

Devon	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Devon	9/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

DIA	7/2/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

DIA	7/3/2018	Average effective spread	0.00985714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00985714
		Average book depth at 3 price increments	NA

DIA	7/4/2018	Average effective spread	0.00916667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00916667
		Average book depth at 3 price increments	NA

DIA	7/5/2018	Average effective spread	0.00985714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00985714
		Average book depth at 3 price increments	NA

DIA	7/6/2018	Average effective spread	0.00966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00966667
		Average book depth at 3 price increments	NA

DIA	7/9/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

DIA	7/10/2018	Average effective spread	0.00925
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00925
		Average book depth at 3 price increments	NA

DIA	7/13/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

DIA	7/16/2018	Average effective spread	0.00983333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00983333
		Average book depth at 3 price increments	NA

DIA	7/17/2018	Average effective spread	0.00933333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00933333
		Average book depth at 3 price increments	NA

DIA	7/18/2018	Average effective spread	0.01185714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01185714
		Average book depth at 3 price increments	NA

DIA	7/19/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

DIA	7/20/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

DIA	7/23/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

DIA	7/24/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

DIA	7/26/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

DIA	7/27/2018	Average effective spread	0.01185714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01185714
		Average book depth at 3 price increments	NA

DIA	7/30/2018	Average effective spread	0.0102
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0102
		Average book depth at 3 price increments	NA

DIA	7/31/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

DIA	8/1/2018	Average effective spread	0.00994118
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00994118
		Average book depth at 3 price increments	NA

DIA	8/2/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

DIA	8/3/2018	Average effective spread	0.01233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01233333
		Average book depth at 3 price increments	NA

DIA	8/6/2018	Average effective spread	0.02633333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02633333
		Average book depth at 3 price increments	NA

DIA	8/7/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

DIA	8/8/2018	Average effective spread	0.01209091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01209091
		Average book depth at 3 price increments	NA

DIA	8/10/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

DIA	8/13/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

DIA	8/15/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

DIA	8/21/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

DIA	8/22/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

DIA	8/24/2018	Average effective spread	0.01975
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01975
		Average book depth at 3 price increments	NA

DIA	8/27/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

DIA	8/28/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

DIA	8/29/2018	Average effective spread	0.0105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0105
		Average book depth at 3 price increments	NA

DIA	8/31/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

DIA	9/3/2018	Average effective spread	0.01166667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01166667
		Average book depth at 3 price increments	NA

DIA	9/5/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

DIA	9/6/2018	Average effective spread	0.01083333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01083333
		Average book depth at 3 price increments	NA

DIA	9/7/2018	Average effective spread	0.01033333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01033333
		Average book depth at 3 price increments	NA

DIA	9/10/2018	Average effective spread	0.01655556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01655556
		Average book depth at 3 price increments	NA

DIA	9/11/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

DIA	9/12/2018	Average effective spread	0.01033333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01033333
		Average book depth at 3 price increments	NA

DIA	9/13/2018	Average effective spread	0.01075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01075
		Average book depth at 3 price increments	NA

DIA	9/14/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

DIA	9/17/2018	Average effective spread	0.01066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01066667
		Average book depth at 3 price increments	NA

DIA	9/18/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

DIA	9/19/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

DIA	9/21/2018	Average effective spread	0.01045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01045
		Average book depth at 3 price increments	NA

DIA	9/24/2018	Average effective spread	0.01166667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01166667
		Average book depth at 3 price increments	NA

DIA	9/25/2018	Average effective spread	0.00976923
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00976923
		Average book depth at 3 price increments	NA

DIA	9/26/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

DIA	9/27/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

DIA	9/28/2018	Average effective spread	0.01066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01066667
		Average book depth at 3 price increments	NA

Diageo	7/5/2018	Average effective spread	0.04780912
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04780912
		Average book depth at 3 price increments	NA

Diageo	7/6/2018	Average effective spread	0.05058872
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05058872
		Average book depth at 3 price increments	NA

Diageo	7/9/2018	Average effective spread	0.04780912
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04780912
		Average book depth at 3 price increments	NA

Diageo	7/20/2018	Average effective spread	0.04780912
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04780912
		Average book depth at 3 price increments	NA

Diageo	7/23/2018	Average effective spread	0.05336832
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05336832
		Average book depth at 3 price increments	NA

Direct Line	8/23/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Direct Line	9/19/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Discover Financial	9/20/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Discovery	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

DISH	7/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

DISH	7/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

DISH	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

DISH	8/3/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

DISH	8/6/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

DISH	8/22/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

DISH	8/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Disney	7/2/2018	Average effective spread	0.09080497
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09080497
		Average book depth at 3 price increments	NA

Disney	7/3/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Disney	7/5/2018	Average effective spread	0.12741988
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12741988
		Average book depth at 3 price increments	NA

Disney	7/11/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Disney	7/12/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Disney	7/17/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Disney	7/20/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Disney	7/23/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Disney	7/26/2018	Average effective spread	0.09568696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09568696
		Average book depth at 3 price increments	NA

Disney	7/27/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

Disney	7/30/2018	Average effective spread	0.09080497
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09080497
		Average book depth at 3 price increments	NA

Disney	8/1/2018	Average effective spread	0.11716771
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11716771
		Average book depth at 3 price increments	NA

Disney	8/2/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Disney	8/15/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Disney	8/22/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Disney	9/4/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Disney	9/5/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Disney	9/6/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Disney	9/13/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Disney	9/14/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Disney	9/17/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Disney	9/21/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Disney	9/24/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Disney	9/25/2018	Average effective spread	0.09886025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09886025
		Average book depth at 3 price increments	NA

Disney	9/26/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Disney	9/27/2018	Average effective spread	0.08201739
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08201739
		Average book depth at 3 price increments	NA

DNB	8/10/2018	Average effective spread	0.03620446
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03620446
		Average book depth at 3 price increments	NA

DNB	8/14/2018	Average effective spread	0.03620446
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03620446
		Average book depth at 3 price increments	NA

DNO	8/30/2018	Average effective spread	0.00399993
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00399993
		Average book depth at 3 price increments	NA

DNO	9/4/2018	Average effective spread	0.00399993
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00399993
		Average book depth at 3 price increments	NA

Dollar General	9/4/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Dollar Tree	8/30/2018	Average effective spread	0.09373416
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09373416
		Average book depth at 3 price increments	NA

Dollar Tree	8/31/2018	Average effective spread	0.1186323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1186323
		Average book depth at 3 price increments	NA

Dollar Tree	9/4/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Dollar Tree	9/5/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Dollar Tree	9/10/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Dollar Tree	9/11/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Dollar Tree	9/13/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Dollar Tree	9/20/2018	Average effective spread	0.08494659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08494659
		Average book depth at 3 price increments	NA

DowDuPont	7/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

DowDuPont	7/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

DowDuPont	8/21/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

DowDuPont	8/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

DowDuPont	9/14/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

DowDuPont	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

DTBoerse	7/3/2018	Average effective spread	0.32
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32
		Average book depth at 3 price increments	NA

DTBoerse	7/4/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

DTBoerse	7/19/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

DTBoerse	7/20/2018	Average effective spread	0.32
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32
		Average book depth at 3 price increments	NA

DTBoerse	7/23/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

DTBoerse	7/26/2018	Average effective spread	0.32
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32
		Average book depth at 3 price increments	NA

DTBoerse	7/30/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

DTBoerse	8/8/2018	Average effective spread	0.32
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32
		Average book depth at 3 price increments	NA

DTBoerse	8/9/2018	Average effective spread	0.32
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32
		Average book depth at 3 price increments	NA

DTBoerse	8/10/2018	Average effective spread	0.32
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32
		Average book depth at 3 price increments	NA

DTBoerse	8/14/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

DTBoerse	8/15/2018	Average effective spread	0.32
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32
		Average book depth at 3 price increments	NA

DTTelekom	7/2/2018	Average effective spread	0.03171429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03171429
		Average book depth at 3 price increments	NA

DTTelekom	7/3/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

DTTelekom	7/4/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

DTTelekom	7/5/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	7/6/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	7/10/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	7/11/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

DTTelekom	7/18/2018	Average effective spread	0.03266667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03266667
		Average book depth at 3 price increments	NA

DTTelekom	7/19/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

DTTelekom	7/24/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

DTTelekom	7/27/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	7/30/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	7/31/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	8/2/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	8/6/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	8/10/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	8/29/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	8/30/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	8/31/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	9/3/2018	Average effective spread	0.03433333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03433333
		Average book depth at 3 price increments	NA

DTTelekom	9/4/2018	Average effective spread	0.03433333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03433333
		Average book depth at 3 price increments	NA

DTTelekom	9/5/2018	Average effective spread	0.0335
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0335
		Average book depth at 3 price increments	NA

DTTelekom	9/6/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	9/7/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

DTTelekom	9/20/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

DTTelekom	9/21/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

Easyjet	7/11/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Easyjet	8/16/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Easyjet	9/3/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Easyjet	9/10/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Easyjet	9/12/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Easyjet	9/17/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Easyjet	9/24/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Easyjet	9/27/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Ebay	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Ebay	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Ebay	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/11/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Ebay	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/13/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Ebay	7/16/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Ebay	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/18/2018	Average effective spread	0.05962999
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05962999
		Average book depth at 3 price increments	NA

Ebay	7/19/2018	Average effective spread	0.0753221
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0753221
		Average book depth at 3 price increments	NA

Ebay	7/20/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Ebay	7/23/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Ebay	7/24/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Ebay	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	8/2/2018	Average effective spread	0.05382391
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05382391
		Average book depth at 3 price increments	NA

Ebay	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ebay	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

EDP	7/2/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

EDP	7/3/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

EDP	7/4/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

EDP	7/5/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

EDP	7/9/2018	Average effective spread	0.00725
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00725
		Average book depth at 3 price increments	NA

EDP	7/10/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

EDP	7/23/2018	Average effective spread	0.01133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01133333
		Average book depth at 3 price increments	NA

EDP	7/24/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

EDP	7/26/2018	Average effective spread	0.01025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01025
		Average book depth at 3 price increments	NA

EDP	7/30/2018	Average effective spread	0.00966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00966667
		Average book depth at 3 price increments	NA

EDP	7/31/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

EDP	8/1/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

EDP	8/2/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

EDP	8/6/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

EDP	8/8/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

EDP	8/21/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

EDP	9/7/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

EDP Renovaveis	7/12/2018	Average effective spread	0.046
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.046
		Average book depth at 3 price increments	NA

EDP Renovaveis	7/16/2018	Average effective spread	0.03766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03766667
		Average book depth at 3 price increments	NA

EDP Renovaveis	8/1/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Electronic Arts	7/23/2018	Average effective spread	0.21968945
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21968945
		Average book depth at 3 price increments	NA

Electronic Arts	7/24/2018	Average effective spread	0.31195901
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.31195901
		Average book depth at 3 price increments	NA

Electronic Arts	7/26/2018	Average effective spread	0.29877765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29877765
		Average book depth at 3 price increments	NA

Electronic Arts	7/27/2018	Average effective spread	0.43059132
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43059132
		Average book depth at 3 price increments	NA

Electronic Arts	7/30/2018	Average effective spread	0.23287081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23287081
		Average book depth at 3 price increments	NA

Electronic Arts	8/16/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Electronic Arts	8/21/2018	Average effective spread	0.24605218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24605218
		Average book depth at 3 price increments	NA

Electronic Arts	8/22/2018	Average effective spread	0.47452921
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47452921
		Average book depth at 3 price increments	NA

Electronic Arts	8/23/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Electronic Arts	8/29/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Electronic Arts	8/30/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Electronic Arts	8/31/2018	Average effective spread	0.20870497
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20870497
		Average book depth at 3 price increments	NA

Electronic Arts	9/4/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Electronic Arts	9/10/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

Electronic Arts	9/11/2018	Average effective spread	0.16476709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16476709
		Average book depth at 3 price increments	NA

Electronic Arts	9/12/2018	Average effective spread	0.18307454
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18307454
		Average book depth at 3 price increments	NA

Electronic Arts	9/13/2018	Average effective spread	0.17750907
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17750907
		Average book depth at 3 price increments	NA

Electronic Arts	9/14/2018	Average effective spread	0.19112982
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19112982
		Average book depth at 3 price increments	NA

Electronic Arts	9/17/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Electronic Arts	9/18/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Electronic Arts	9/19/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Electronic Arts	9/20/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Electronic Arts	9/21/2018	Average effective spread	0.21968945
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21968945
		Average book depth at 3 price increments	NA

Electronic Arts	9/24/2018	Average effective spread	0.18859494
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18859494
		Average book depth at 3 price increments	NA

Electronic Arts	9/25/2018	Average effective spread	0.14411628
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14411628
		Average book depth at 3 price increments	NA

Electronic Arts	9/26/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

Eli Lilly	7/5/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Eli Lilly	9/13/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Eli Lilly	9/18/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Enagas	8/15/2018	Average effective spread	0.053
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.053
		Average book depth at 3 price increments	NA

Endesa	7/3/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Endesa	7/6/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Endesa	7/9/2018	Average effective spread	0.054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.054
		Average book depth at 3 price increments	NA

Endesa	8/2/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Endesa	8/15/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Endesa	9/10/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Enel	7/2/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Enel	7/3/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Enel	7/5/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/6/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/9/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/11/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/12/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/13/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/16/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/17/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Enel	7/19/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/23/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/24/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/25/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Enel	7/27/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Enel	7/30/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	7/31/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Enel	8/1/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Enel	8/2/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/6/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/7/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/9/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/17/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/20/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/21/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/22/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/23/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/24/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/27/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	8/31/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Enel	9/4/2018	Average effective spread	0.0116
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0116
		Average book depth at 3 price increments	NA

Enel	9/5/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	9/6/2018	Average effective spread	0.01171429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01171429
		Average book depth at 3 price increments	NA

Enel	9/10/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Enel	9/11/2018	Average effective spread	0.01133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01133333
		Average book depth at 3 price increments	NA

Enel	9/12/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	9/14/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	9/17/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	9/18/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Enel	9/19/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Enel	9/21/2018	Average effective spread	0.01175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01175
		Average book depth at 3 price increments	NA

Enel	9/28/2018	Average effective spread	0.01133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01133333
		Average book depth at 3 price increments	NA

Engie	7/5/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	7/6/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	7/19/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	7/23/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

Engie	7/30/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	8/3/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	8/7/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

Engie	9/5/2018	Average effective spread	0.037
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.037
		Average book depth at 3 price increments	NA

Engie	9/10/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	9/11/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	9/12/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

Engie	9/13/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

Engie	9/14/2018	Average effective spread	0.03325
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03325
		Average book depth at 3 price increments	NA

Engie	9/17/2018	Average effective spread	0.03366667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03366667
		Average book depth at 3 price increments	NA

Engie	9/18/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	9/19/2018	Average effective spread	0.03366667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03366667
		Average book depth at 3 price increments	NA

Engie	9/20/2018	Average effective spread	0.037
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.037
		Average book depth at 3 price increments	NA

Engie	9/21/2018	Average effective spread	0.03616667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03616667
		Average book depth at 3 price increments	NA

Engie	9/24/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Engie	9/28/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Eni	7/2/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	7/9/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Eni	7/10/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	7/11/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Eni	7/13/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	7/16/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

Eni	7/24/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Eni	8/1/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

Eni	8/3/2018	Average effective spread	0.037
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.037
		Average book depth at 3 price increments	NA

Eni	8/6/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	8/10/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

Eni	8/13/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	8/14/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Eni	8/16/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	8/17/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	8/20/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	8/21/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	9/3/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

Eni	9/4/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

Eni	9/6/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Eni	9/7/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

Eni	9/10/2018	Average effective spread	0.03566667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03566667
		Average book depth at 3 price increments	NA

Eni	9/11/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

Eni	9/12/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	9/13/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	9/14/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

Eni	9/17/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Eni	9/20/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	9/24/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	9/25/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Eni	9/28/2018	Average effective spread	0.03390909
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03390909
		Average book depth at 3 price increments	NA

EnterpriseProducts	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

EnterpriseProducts	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

EOG Resources	9/4/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

E.ON	7/2/2018	Average effective spread	0.02155556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02155556
		Average book depth at 3 price increments	NA

E.ON	7/3/2018	Average effective spread	0.0205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0205
		Average book depth at 3 price increments	NA

E.ON	7/4/2018	Average effective spread	0.02066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02066667
		Average book depth at 3 price increments	NA

E.ON	7/5/2018	Average effective spread	0.0205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0205
		Average book depth at 3 price increments	NA

E.ON	7/6/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

E.ON	7/12/2018	Average effective spread	0.0205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0205
		Average book depth at 3 price increments	NA

E.ON	7/24/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

E.ON	7/31/2018	Average effective spread	0.02066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02066667
		Average book depth at 3 price increments	NA

E.ON	8/1/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

E.ON	8/8/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

E.ON	8/17/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

E.ON	8/23/2018	Average effective spread	0.02033333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02033333
		Average book depth at 3 price increments	NA

E.ON	8/27/2018	Average effective spread	0.02133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02133333
		Average book depth at 3 price increments	NA

E.ON	8/29/2018	Average effective spread	0.02066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02066667
		Average book depth at 3 price increments	NA

E.ON	8/30/2018	Average effective spread	0.01975
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01975
		Average book depth at 3 price increments	NA

E.ON	8/31/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

E.ON	9/4/2018	Average effective spread	0.0205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0205
		Average book depth at 3 price increments	NA

E.ON	9/5/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

E.ON	9/6/2018	Average effective spread	0.0212
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0212
		Average book depth at 3 price increments	NA

E.ON	9/7/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

E.ON	9/10/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

E.ON	9/11/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

E.ON	9/12/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

E.ON	9/13/2018	Average effective spread	0.0208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0208
		Average book depth at 3 price increments	NA

E.ON	9/19/2018	Average effective spread	0.02033333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02033333
		Average book depth at 3 price increments	NA

E.ON	9/21/2018	Average effective spread	0.02066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02066667
		Average book depth at 3 price increments	NA

E.ON	9/24/2018	Average effective spread	0.0205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0205
		Average book depth at 3 price increments	NA

E.ON	9/27/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

E.ON	9/28/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

ERG	9/28/2018	Average effective spread	0.105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.105
		Average book depth at 3 price increments	NA

Ericsson	7/16/2018	Average effective spread	0.01454382
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01454382
		Average book depth at 3 price increments	NA

Ericsson	7/18/2018	Average effective spread	0.01551341
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01551341
		Average book depth at 3 price increments	NA

Ericsson	7/23/2018	Average effective spread	0.01260464
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01260464
		Average book depth at 3 price increments	NA

Ericsson	7/26/2018	Average effective spread	0.01551341
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01551341
		Average book depth at 3 price increments	NA

Erste Group Bank	7/4/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Erste Group Bank	7/12/2018	Average effective spread	0.62
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.62
		Average book depth at 3 price increments	NA

Essilor	7/9/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

ETHUSD	9/18/2018	Average effective spread	3.31731065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.31731065
		Average book depth at 3 price increments	NA

ETHUSD	9/19/2018	Average effective spread	3.45058891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.45058891
		Average book depth at 3 price increments	NA

ETHUSD	9/20/2018	Average effective spread	3.44619513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.44619513
		Average book depth at 3 price increments	NA

ETHUSD	9/21/2018	Average effective spread	3.40699564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.40699564
		Average book depth at 3 price increments	NA

ETHUSD	9/24/2018	Average effective spread	3.40079264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.40079264
		Average book depth at 3 price increments	NA

ETHUSD	9/25/2018	Average effective spread	3.69078271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.69078271
		Average book depth at 3 price increments	NA

ETHUSD	9/26/2018	Average effective spread	3.50819637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.50819637
		Average book depth at 3 price increments	NA

ETHUSD	9/27/2018	Average effective spread	3.45216617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.45216617
		Average book depth at 3 price increments	NA

ETHUSD	9/28/2018	Average effective spread	3.34367338
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.34367338
		Average book depth at 3 price increments	NA

EU50Cash	7/2/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/3/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/4/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/5/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/6/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/9/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/10/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/11/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/12/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/13/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/16/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/17/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/18/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/19/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/20/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/23/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/24/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/25/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/26/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/27/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/30/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	7/31/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/1/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/2/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/3/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/6/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/7/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/8/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/9/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/10/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/13/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/14/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/15/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/16/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/17/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/20/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/21/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/22/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/23/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/24/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/27/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/28/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/29/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/30/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	8/31/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/3/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/4/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/5/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/6/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/7/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/10/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/11/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/12/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/13/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/14/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/17/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/18/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/19/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/20/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/21/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/24/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/25/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/26/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/27/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50Cash	9/28/2018	Average effective spread	2.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6
		Average book depth at 3 price increments	NA

EU50-DEC18	9/20/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-DEC18	9/28/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/2/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/3/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/4/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/5/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/6/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/9/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/10/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/11/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/13/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/16/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/17/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/18/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/20/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/23/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/24/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/25/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/26/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/27/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/30/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	7/31/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/1/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/2/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/3/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/6/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/8/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/9/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/15/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/16/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/21/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/22/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/29/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	8/31/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	9/4/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	9/7/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	9/11/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	9/14/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	9/17/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	9/18/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EU50-SEP18	9/20/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

EURAUD	7/2/2018	Average effective spread	0.00027376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027376
		Average book depth at 3 price increments	NA

EURAUD	7/3/2018	Average effective spread	0.00025144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025144
		Average book depth at 3 price increments	NA

EURAUD	7/4/2018	Average effective spread	0.00030158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030158
		Average book depth at 3 price increments	NA

EURAUD	7/5/2018	Average effective spread	0.00025751
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025751
		Average book depth at 3 price increments	NA

EURAUD	7/6/2018	Average effective spread	0.00025099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025099
		Average book depth at 3 price increments	NA

EURAUD	7/9/2018	Average effective spread	0.00025763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025763
		Average book depth at 3 price increments	NA

EURAUD	7/10/2018	Average effective spread	0.00025178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025178
		Average book depth at 3 price increments	NA

EURAUD	7/11/2018	Average effective spread	0.00028111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028111
		Average book depth at 3 price increments	NA

EURAUD	7/12/2018	Average effective spread	0.00026807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026807
		Average book depth at 3 price increments	NA

EURAUD	7/13/2018	Average effective spread	0.00026054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026054
		Average book depth at 3 price increments	NA

EURAUD	7/16/2018	Average effective spread	0.00029824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029824
		Average book depth at 3 price increments	NA

EURAUD	7/17/2018	Average effective spread	0.00026146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026146
		Average book depth at 3 price increments	NA

EURAUD	7/18/2018	Average effective spread	0.00024736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024736
		Average book depth at 3 price increments	NA

EURAUD	7/19/2018	Average effective spread	0.00027744
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027744
		Average book depth at 3 price increments	NA

EURAUD	7/20/2018	Average effective spread	0.00024639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024639
		Average book depth at 3 price increments	NA

EURAUD	7/23/2018	Average effective spread	0.00025051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025051
		Average book depth at 3 price increments	NA

EURAUD	7/24/2018	Average effective spread	0.00025966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025966
		Average book depth at 3 price increments	NA

EURAUD	7/25/2018	Average effective spread	0.00025964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025964
		Average book depth at 3 price increments	NA

EURAUD	7/26/2018	Average effective spread	0.00026329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026329
		Average book depth at 3 price increments	NA

EURAUD	7/27/2018	Average effective spread	0.00025623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025623
		Average book depth at 3 price increments	NA

EURAUD	7/30/2018	Average effective spread	0.00024075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024075
		Average book depth at 3 price increments	NA

EURAUD	7/31/2018	Average effective spread	0.00023653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023653
		Average book depth at 3 price increments	NA

EURAUD	8/1/2018	Average effective spread	0.00022738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022738
		Average book depth at 3 price increments	NA

EURAUD	8/2/2018	Average effective spread	0.00027153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027153
		Average book depth at 3 price increments	NA

EURAUD	8/3/2018	Average effective spread	0.00028183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028183
		Average book depth at 3 price increments	NA

EURAUD	8/6/2018	Average effective spread	0.0002414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002414
		Average book depth at 3 price increments	NA

EURAUD	8/7/2018	Average effective spread	0.00023716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023716
		Average book depth at 3 price increments	NA

EURAUD	8/8/2018	Average effective spread	0.00024718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024718
		Average book depth at 3 price increments	NA

EURAUD	8/9/2018	Average effective spread	0.00033361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033361
		Average book depth at 3 price increments	NA

EURAUD	8/10/2018	Average effective spread	0.0002656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002656
		Average book depth at 3 price increments	NA

EURAUD	8/13/2018	Average effective spread	0.00032117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032117
		Average book depth at 3 price increments	NA

EURAUD	8/14/2018	Average effective spread	0.00025419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025419
		Average book depth at 3 price increments	NA

EURAUD	8/15/2018	Average effective spread	0.00023729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023729
		Average book depth at 3 price increments	NA

EURAUD	8/16/2018	Average effective spread	0.00031881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031881
		Average book depth at 3 price increments	NA

EURAUD	8/17/2018	Average effective spread	0.00026636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026636
		Average book depth at 3 price increments	NA

EURAUD	8/20/2018	Average effective spread	0.00024215
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024215
		Average book depth at 3 price increments	NA

EURAUD	8/21/2018	Average effective spread	0.00025207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025207
		Average book depth at 3 price increments	NA

EURAUD	8/22/2018	Average effective spread	0.00025001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025001
		Average book depth at 3 price increments	NA

EURAUD	8/23/2018	Average effective spread	0.00025034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025034
		Average book depth at 3 price increments	NA

EURAUD	8/24/2018	Average effective spread	0.00027936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027936
		Average book depth at 3 price increments	NA

EURAUD	8/27/2018	Average effective spread	0.00025347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025347
		Average book depth at 3 price increments	NA

EURAUD	8/28/2018	Average effective spread	0.00025355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025355
		Average book depth at 3 price increments	NA

EURAUD	8/29/2018	Average effective spread	0.00025515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025515
		Average book depth at 3 price increments	NA

EURAUD	8/30/2018	Average effective spread	0.00024111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024111
		Average book depth at 3 price increments	NA

EURAUD	8/31/2018	Average effective spread	0.00024293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024293
		Average book depth at 3 price increments	NA

EURAUD	9/3/2018	Average effective spread	0.00027511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027511
		Average book depth at 3 price increments	NA

EURAUD	9/4/2018	Average effective spread	0.00024645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024645
		Average book depth at 3 price increments	NA

EURAUD	9/5/2018	Average effective spread	0.00027196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027196
		Average book depth at 3 price increments	NA

EURAUD	9/6/2018	Average effective spread	0.0002489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002489
		Average book depth at 3 price increments	NA

EURAUD	9/7/2018	Average effective spread	0.00026592
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026592
		Average book depth at 3 price increments	NA

EURAUD	9/10/2018	Average effective spread	0.00023822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023822
		Average book depth at 3 price increments	NA

EURAUD	9/11/2018	Average effective spread	0.00024055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024055
		Average book depth at 3 price increments	NA

EURAUD	9/12/2018	Average effective spread	0.00026198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026198
		Average book depth at 3 price increments	NA

EURAUD	9/13/2018	Average effective spread	0.00028129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028129
		Average book depth at 3 price increments	NA

EURAUD	9/14/2018	Average effective spread	0.00026371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026371
		Average book depth at 3 price increments	NA

EURAUD	9/17/2018	Average effective spread	0.00023874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023874
		Average book depth at 3 price increments	NA

EURAUD	9/18/2018	Average effective spread	0.00024878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024878
		Average book depth at 3 price increments	NA

EURAUD	9/19/2018	Average effective spread	0.00024938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024938
		Average book depth at 3 price increments	NA

EURAUD	9/20/2018	Average effective spread	0.00031117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031117
		Average book depth at 3 price increments	NA

EURAUD	9/21/2018	Average effective spread	0.00024841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024841
		Average book depth at 3 price increments	NA

EURAUD	9/24/2018	Average effective spread	0.00031271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031271
		Average book depth at 3 price increments	NA

EURAUD	9/25/2018	Average effective spread	0.00024812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024812
		Average book depth at 3 price increments	NA

EURAUD	9/26/2018	Average effective spread	0.00027143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027143
		Average book depth at 3 price increments	NA

EURAUD	9/27/2018	Average effective spread	0.00027564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027564
		Average book depth at 3 price increments	NA

EURAUD	9/28/2018	Average effective spread	0.00026763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026763
		Average book depth at 3 price increments	NA

EURAUD.	7/2/2018	Average effective spread	0.00012124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012124
		Average book depth at 3 price increments	NA

EURAUD.	7/3/2018	Average effective spread	0.00007308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007308
		Average book depth at 3 price increments	NA

EURAUD.	7/4/2018	Average effective spread	0.00010597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010597
		Average book depth at 3 price increments	NA

EURAUD.	7/5/2018	Average effective spread	0.00007805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007805
		Average book depth at 3 price increments	NA

EURAUD.	7/6/2018	Average effective spread	0.0000652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000652
		Average book depth at 3 price increments	NA

EURAUD.	7/9/2018	Average effective spread	0.00006785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006785
		Average book depth at 3 price increments	NA

EURAUD.	7/10/2018	Average effective spread	0.00008035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008035
		Average book depth at 3 price increments	NA

EURAUD.	7/11/2018	Average effective spread	0.00012918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012918
		Average book depth at 3 price increments	NA

EURAUD.	7/12/2018	Average effective spread	0.00008071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008071
		Average book depth at 3 price increments	NA

EURAUD.	7/13/2018	Average effective spread	0.00007071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007071
		Average book depth at 3 price increments	NA

EURAUD.	7/16/2018	Average effective spread	0.00008989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008989
		Average book depth at 3 price increments	NA

EURAUD.	7/17/2018	Average effective spread	0.00009666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009666
		Average book depth at 3 price increments	NA

EURAUD.	7/18/2018	Average effective spread	0.00008997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008997
		Average book depth at 3 price increments	NA

EURAUD.	7/19/2018	Average effective spread	0.0000789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000789
		Average book depth at 3 price increments	NA

EURAUD.	7/20/2018	Average effective spread	0.00007041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007041
		Average book depth at 3 price increments	NA

EURAUD.	7/23/2018	Average effective spread	0.00006774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006774
		Average book depth at 3 price increments	NA

EURAUD.	7/24/2018	Average effective spread	0.00008375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008375
		Average book depth at 3 price increments	NA

EURAUD.	7/25/2018	Average effective spread	0.00009885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009885
		Average book depth at 3 price increments	NA

EURAUD.	7/26/2018	Average effective spread	0.00007225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007225
		Average book depth at 3 price increments	NA

EURAUD.	7/27/2018	Average effective spread	0.00009113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009113
		Average book depth at 3 price increments	NA

EURAUD.	7/30/2018	Average effective spread	0.00006172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006172
		Average book depth at 3 price increments	NA

EURAUD.	7/31/2018	Average effective spread	0.00005756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005756
		Average book depth at 3 price increments	NA

EURAUD.	8/1/2018	Average effective spread	0.00006712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006712
		Average book depth at 3 price increments	NA

EURAUD.	8/2/2018	Average effective spread	0.00007052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007052
		Average book depth at 3 price increments	NA

EURAUD.	8/3/2018	Average effective spread	0.00010523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010523
		Average book depth at 3 price increments	NA

EURAUD.	8/6/2018	Average effective spread	0.00007972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007972
		Average book depth at 3 price increments	NA

EURAUD.	8/7/2018	Average effective spread	0.00008347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008347
		Average book depth at 3 price increments	NA

EURAUD.	8/8/2018	Average effective spread	0.00007347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007347
		Average book depth at 3 price increments	NA

EURAUD.	8/9/2018	Average effective spread	0.00018922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018922
		Average book depth at 3 price increments	NA

EURAUD.	8/10/2018	Average effective spread	0.00009613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009613
		Average book depth at 3 price increments	NA

EURAUD.	8/13/2018	Average effective spread	0.00012575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012575
		Average book depth at 3 price increments	NA

EURAUD.	8/14/2018	Average effective spread	0.00006072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006072
		Average book depth at 3 price increments	NA

EURAUD.	8/15/2018	Average effective spread	0.00014476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014476
		Average book depth at 3 price increments	NA

EURAUD.	8/16/2018	Average effective spread	0.00013754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013754
		Average book depth at 3 price increments	NA

EURAUD.	8/17/2018	Average effective spread	0.00005833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005833
		Average book depth at 3 price increments	NA

EURAUD.	8/20/2018	Average effective spread	0.00005675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005675
		Average book depth at 3 price increments	NA

EURAUD.	8/21/2018	Average effective spread	0.00007179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007179
		Average book depth at 3 price increments	NA

EURAUD.	8/22/2018	Average effective spread	0.00006564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006564
		Average book depth at 3 price increments	NA

EURAUD.	8/23/2018	Average effective spread	0.00006973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006973
		Average book depth at 3 price increments	NA

EURAUD.	8/24/2018	Average effective spread	0.00008048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008048
		Average book depth at 3 price increments	NA

EURAUD.	8/27/2018	Average effective spread	0.00007231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007231
		Average book depth at 3 price increments	NA

EURAUD.	8/28/2018	Average effective spread	0.00005877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005877
		Average book depth at 3 price increments	NA

EURAUD.	8/29/2018	Average effective spread	0.00008953
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008953
		Average book depth at 3 price increments	NA

EURAUD.	8/30/2018	Average effective spread	0.00006194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006194
		Average book depth at 3 price increments	NA

EURAUD.	8/31/2018	Average effective spread	0.00005827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005827
		Average book depth at 3 price increments	NA

EURAUD.	9/3/2018	Average effective spread	0.00011149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011149
		Average book depth at 3 price increments	NA

EURAUD.	9/4/2018	Average effective spread	0.00006513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006513
		Average book depth at 3 price increments	NA

EURAUD.	9/5/2018	Average effective spread	0.0000966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000966
		Average book depth at 3 price increments	NA

EURAUD.	9/6/2018	Average effective spread	0.00007012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007012
		Average book depth at 3 price increments	NA

EURAUD.	9/7/2018	Average effective spread	0.00008762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008762
		Average book depth at 3 price increments	NA

EURAUD.	9/10/2018	Average effective spread	0.00007359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007359
		Average book depth at 3 price increments	NA

EURAUD.	9/11/2018	Average effective spread	0.00005822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005822
		Average book depth at 3 price increments	NA

EURAUD.	9/12/2018	Average effective spread	0.00012802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012802
		Average book depth at 3 price increments	NA

EURAUD.	9/13/2018	Average effective spread	0.00007662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007662
		Average book depth at 3 price increments	NA

EURAUD.	9/14/2018	Average effective spread	0.00008824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008824
		Average book depth at 3 price increments	NA

EURAUD.	9/17/2018	Average effective spread	0.00005353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005353
		Average book depth at 3 price increments	NA

EURAUD.	9/18/2018	Average effective spread	0.00006577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006577
		Average book depth at 3 price increments	NA

EURAUD.	9/19/2018	Average effective spread	0.00006024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006024
		Average book depth at 3 price increments	NA

EURAUD.	9/20/2018	Average effective spread	0.00006038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006038
		Average book depth at 3 price increments	NA

EURAUD.	9/21/2018	Average effective spread	0.000066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000066
		Average book depth at 3 price increments	NA

EURAUD.	9/24/2018	Average effective spread	0.00008153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008153
		Average book depth at 3 price increments	NA

EURAUD.	9/25/2018	Average effective spread	0.00007541
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007541
		Average book depth at 3 price increments	NA

EURAUD.	9/26/2018	Average effective spread	0.00008669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008669
		Average book depth at 3 price increments	NA

EURAUD.	9/27/2018	Average effective spread	0.00013392
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013392
		Average book depth at 3 price increments	NA

EURAUD.	9/28/2018	Average effective spread	0.000102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000102
		Average book depth at 3 price increments	NA

EURAUDmicro	7/2/2018	Average effective spread	0.00027861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027861
		Average book depth at 3 price increments	NA

EURAUDmicro	7/3/2018	Average effective spread	0.00025291
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025291
		Average book depth at 3 price increments	NA

EURAUDmicro	7/4/2018	Average effective spread	0.00030084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030084
		Average book depth at 3 price increments	NA

EURAUDmicro	7/5/2018	Average effective spread	0.00025614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025614
		Average book depth at 3 price increments	NA

EURAUDmicro	7/6/2018	Average effective spread	0.00025158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025158
		Average book depth at 3 price increments	NA

EURAUDmicro	7/9/2018	Average effective spread	0.00027004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027004
		Average book depth at 3 price increments	NA

EURAUDmicro	7/10/2018	Average effective spread	0.00025046
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025046
		Average book depth at 3 price increments	NA

EURAUDmicro	7/11/2018	Average effective spread	0.00031096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031096
		Average book depth at 3 price increments	NA

EURAUDmicro	7/12/2018	Average effective spread	0.00026068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026068
		Average book depth at 3 price increments	NA

EURAUDmicro	7/13/2018	Average effective spread	0.00024573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024573
		Average book depth at 3 price increments	NA

EURAUDmicro	7/16/2018	Average effective spread	0.00026157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026157
		Average book depth at 3 price increments	NA

EURAUDmicro	7/17/2018	Average effective spread	0.00024803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024803
		Average book depth at 3 price increments	NA

EURAUDmicro	7/18/2018	Average effective spread	0.00024048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024048
		Average book depth at 3 price increments	NA

EURAUDmicro	7/19/2018	Average effective spread	0.00030148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030148
		Average book depth at 3 price increments	NA

EURAUDmicro	7/20/2018	Average effective spread	0.00024086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024086
		Average book depth at 3 price increments	NA

EURAUDmicro	7/23/2018	Average effective spread	0.00024146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024146
		Average book depth at 3 price increments	NA

EURAUDmicro	7/24/2018	Average effective spread	0.0002449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002449
		Average book depth at 3 price increments	NA

EURAUDmicro	7/25/2018	Average effective spread	0.00027285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027285
		Average book depth at 3 price increments	NA

EURAUDmicro	7/26/2018	Average effective spread	0.00025844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025844
		Average book depth at 3 price increments	NA

EURAUDmicro	7/27/2018	Average effective spread	0.00027094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027094
		Average book depth at 3 price increments	NA

EURAUDmicro	7/30/2018	Average effective spread	0.00024444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024444
		Average book depth at 3 price increments	NA

EURAUDmicro	7/31/2018	Average effective spread	0.00023841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023841
		Average book depth at 3 price increments	NA

EURAUDmicro	8/1/2018	Average effective spread	0.00023183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023183
		Average book depth at 3 price increments	NA

EURAUDmicro	8/2/2018	Average effective spread	0.00024005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024005
		Average book depth at 3 price increments	NA

EURAUDmicro	8/3/2018	Average effective spread	0.00025278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025278
		Average book depth at 3 price increments	NA

EURAUDmicro	8/6/2018	Average effective spread	0.0002392
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002392
		Average book depth at 3 price increments	NA

EURAUDmicro	8/7/2018	Average effective spread	0.00024898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024898
		Average book depth at 3 price increments	NA

EURAUDmicro	8/8/2018	Average effective spread	0.00024523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024523
		Average book depth at 3 price increments	NA

EURAUDmicro	8/9/2018	Average effective spread	0.00026624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026624
		Average book depth at 3 price increments	NA

EURAUDmicro	8/10/2018	Average effective spread	0.00025972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025972
		Average book depth at 3 price increments	NA

EURAUDmicro	8/13/2018	Average effective spread	0.00026795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026795
		Average book depth at 3 price increments	NA

EURAUDmicro	8/14/2018	Average effective spread	0.0002589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002589
		Average book depth at 3 price increments	NA

EURAUDmicro	8/15/2018	Average effective spread	0.00024184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024184
		Average book depth at 3 price increments	NA

EURAUDmicro	8/16/2018	Average effective spread	0.00031107
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031107
		Average book depth at 3 price increments	NA

EURAUDmicro	8/17/2018	Average effective spread	0.00023892
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023892
		Average book depth at 3 price increments	NA

EURAUDmicro	8/20/2018	Average effective spread	0.00023471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023471
		Average book depth at 3 price increments	NA

EURAUDmicro	8/21/2018	Average effective spread	0.00026426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026426
		Average book depth at 3 price increments	NA

EURAUDmicro	8/22/2018	Average effective spread	0.00026675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026675
		Average book depth at 3 price increments	NA

EURAUDmicro	8/23/2018	Average effective spread	0.00023586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023586
		Average book depth at 3 price increments	NA

EURAUDmicro	8/24/2018	Average effective spread	0.00026711
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026711
		Average book depth at 3 price increments	NA

EURAUDmicro	8/27/2018	Average effective spread	0.00025027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025027
		Average book depth at 3 price increments	NA

EURAUDmicro	8/28/2018	Average effective spread	0.00025917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025917
		Average book depth at 3 price increments	NA

EURAUDmicro	8/29/2018	Average effective spread	0.00026709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026709
		Average book depth at 3 price increments	NA

EURAUDmicro	8/30/2018	Average effective spread	0.00028026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028026
		Average book depth at 3 price increments	NA

EURAUDmicro	8/31/2018	Average effective spread	0.0002545
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002545
		Average book depth at 3 price increments	NA

EURAUDmicro	9/3/2018	Average effective spread	0.00027385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027385
		Average book depth at 3 price increments	NA

EURAUDmicro	9/4/2018	Average effective spread	0.00024087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024087
		Average book depth at 3 price increments	NA

EURAUDmicro	9/5/2018	Average effective spread	0.00026522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026522
		Average book depth at 3 price increments	NA

EURAUDmicro	9/6/2018	Average effective spread	0.00024659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024659
		Average book depth at 3 price increments	NA

EURAUDmicro	9/7/2018	Average effective spread	0.00025805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025805
		Average book depth at 3 price increments	NA

EURAUDmicro	9/10/2018	Average effective spread	0.0002395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002395
		Average book depth at 3 price increments	NA

EURAUDmicro	9/11/2018	Average effective spread	0.0002456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002456
		Average book depth at 3 price increments	NA

EURAUDmicro	9/12/2018	Average effective spread	0.00026296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026296
		Average book depth at 3 price increments	NA

EURAUDmicro	9/13/2018	Average effective spread	0.00028157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028157
		Average book depth at 3 price increments	NA

EURAUDmicro	9/14/2018	Average effective spread	0.00026292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026292
		Average book depth at 3 price increments	NA

EURAUDmicro	9/17/2018	Average effective spread	0.00025001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025001
		Average book depth at 3 price increments	NA

EURAUDmicro	9/18/2018	Average effective spread	0.00025027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025027
		Average book depth at 3 price increments	NA

EURAUDmicro	9/19/2018	Average effective spread	0.00025261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025261
		Average book depth at 3 price increments	NA

EURAUDmicro	9/20/2018	Average effective spread	0.00027759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027759
		Average book depth at 3 price increments	NA

EURAUDmicro	9/21/2018	Average effective spread	0.00025824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025824
		Average book depth at 3 price increments	NA

EURAUDmicro	9/24/2018	Average effective spread	0.00031583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031583
		Average book depth at 3 price increments	NA

EURAUDmicro	9/25/2018	Average effective spread	0.00025019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025019
		Average book depth at 3 price increments	NA

EURAUDmicro	9/26/2018	Average effective spread	0.00026858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026858
		Average book depth at 3 price increments	NA

EURAUDmicro	9/27/2018	Average effective spread	0.00028727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028727
		Average book depth at 3 price increments	NA

EURAUDmicro	9/28/2018	Average effective spread	0.0002657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002657
		Average book depth at 3 price increments	NA

EURCAD	7/2/2018	Average effective spread	0.00027918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027918
		Average book depth at 3 price increments	NA

EURCAD	7/3/2018	Average effective spread	0.00025893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025893
		Average book depth at 3 price increments	NA

EURCAD	7/4/2018	Average effective spread	0.00030146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030146
		Average book depth at 3 price increments	NA

EURCAD	7/5/2018	Average effective spread	0.0002565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002565
		Average book depth at 3 price increments	NA

EURCAD	7/6/2018	Average effective spread	0.00027822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027822
		Average book depth at 3 price increments	NA

EURCAD	7/9/2018	Average effective spread	0.00025292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025292
		Average book depth at 3 price increments	NA

EURCAD	7/10/2018	Average effective spread	0.00024089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024089
		Average book depth at 3 price increments	NA

EURCAD	7/11/2018	Average effective spread	0.00026536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026536
		Average book depth at 3 price increments	NA

EURCAD	7/12/2018	Average effective spread	0.00025241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025241
		Average book depth at 3 price increments	NA

EURCAD	7/13/2018	Average effective spread	0.00025522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025522
		Average book depth at 3 price increments	NA

EURCAD	7/16/2018	Average effective spread	0.00029105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029105
		Average book depth at 3 price increments	NA

EURCAD	7/17/2018	Average effective spread	0.00023481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023481
		Average book depth at 3 price increments	NA

EURCAD	7/18/2018	Average effective spread	0.00023437
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023437
		Average book depth at 3 price increments	NA

EURCAD	7/19/2018	Average effective spread	0.0002393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002393
		Average book depth at 3 price increments	NA

EURCAD	7/20/2018	Average effective spread	0.00030373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030373
		Average book depth at 3 price increments	NA

EURCAD	7/23/2018	Average effective spread	0.00024489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024489
		Average book depth at 3 price increments	NA

EURCAD	7/24/2018	Average effective spread	0.00024881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024881
		Average book depth at 3 price increments	NA

EURCAD	7/25/2018	Average effective spread	0.00024094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024094
		Average book depth at 3 price increments	NA

EURCAD	7/26/2018	Average effective spread	0.0002489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002489
		Average book depth at 3 price increments	NA

EURCAD	7/27/2018	Average effective spread	0.00024423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024423
		Average book depth at 3 price increments	NA

EURCAD	7/30/2018	Average effective spread	0.00023975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023975
		Average book depth at 3 price increments	NA

EURCAD	7/31/2018	Average effective spread	0.00025114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025114
		Average book depth at 3 price increments	NA

EURCAD	8/1/2018	Average effective spread	0.00022852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022852
		Average book depth at 3 price increments	NA

EURCAD	8/2/2018	Average effective spread	0.00022979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022979
		Average book depth at 3 price increments	NA

EURCAD	8/3/2018	Average effective spread	0.00024477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024477
		Average book depth at 3 price increments	NA

EURCAD	8/6/2018	Average effective spread	0.00024388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024388
		Average book depth at 3 price increments	NA

EURCAD	8/7/2018	Average effective spread	0.00022569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022569
		Average book depth at 3 price increments	NA

EURCAD	8/8/2018	Average effective spread	0.00024785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024785
		Average book depth at 3 price increments	NA

EURCAD	8/9/2018	Average effective spread	0.00023306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023306
		Average book depth at 3 price increments	NA

EURCAD	8/10/2018	Average effective spread	0.00035753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035753
		Average book depth at 3 price increments	NA

EURCAD	8/13/2018	Average effective spread	0.00024217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024217
		Average book depth at 3 price increments	NA

EURCAD	8/14/2018	Average effective spread	0.00022914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022914
		Average book depth at 3 price increments	NA

EURCAD	8/15/2018	Average effective spread	0.00023962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023962
		Average book depth at 3 price increments	NA

EURCAD	8/16/2018	Average effective spread	0.00023266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023266
		Average book depth at 3 price increments	NA

EURCAD	8/17/2018	Average effective spread	0.00033134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033134
		Average book depth at 3 price increments	NA

EURCAD	8/20/2018	Average effective spread	0.00024508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024508
		Average book depth at 3 price increments	NA

EURCAD	8/21/2018	Average effective spread	0.00025787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025787
		Average book depth at 3 price increments	NA

EURCAD	8/22/2018	Average effective spread	0.00024682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024682
		Average book depth at 3 price increments	NA

EURCAD	8/23/2018	Average effective spread	0.00023619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023619
		Average book depth at 3 price increments	NA

EURCAD	8/24/2018	Average effective spread	0.00023367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023367
		Average book depth at 3 price increments	NA

EURCAD	8/27/2018	Average effective spread	0.00023519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023519
		Average book depth at 3 price increments	NA

EURCAD	8/28/2018	Average effective spread	0.00022615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022615
		Average book depth at 3 price increments	NA

EURCAD	8/29/2018	Average effective spread	0.00022855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022855
		Average book depth at 3 price increments	NA

EURCAD	8/30/2018	Average effective spread	0.00030683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030683
		Average book depth at 3 price increments	NA

EURCAD	8/31/2018	Average effective spread	0.00024808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024808
		Average book depth at 3 price increments	NA

EURCAD	9/3/2018	Average effective spread	0.00029296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029296
		Average book depth at 3 price increments	NA

EURCAD	9/4/2018	Average effective spread	0.00022938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022938
		Average book depth at 3 price increments	NA

EURCAD	9/5/2018	Average effective spread	0.00023958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023958
		Average book depth at 3 price increments	NA

EURCAD	9/6/2018	Average effective spread	0.00023861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023861
		Average book depth at 3 price increments	NA

EURCAD	9/7/2018	Average effective spread	0.00034324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034324
		Average book depth at 3 price increments	NA

EURCAD	9/10/2018	Average effective spread	0.00031169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031169
		Average book depth at 3 price increments	NA

EURCAD	9/11/2018	Average effective spread	0.00024893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024893
		Average book depth at 3 price increments	NA

EURCAD	9/12/2018	Average effective spread	0.00025569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025569
		Average book depth at 3 price increments	NA

EURCAD	9/13/2018	Average effective spread	0.00027194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027194
		Average book depth at 3 price increments	NA

EURCAD	9/14/2018	Average effective spread	0.0002418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002418
		Average book depth at 3 price increments	NA

EURCAD	9/17/2018	Average effective spread	0.00025718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025718
		Average book depth at 3 price increments	NA

EURCAD	9/18/2018	Average effective spread	0.00023857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023857
		Average book depth at 3 price increments	NA

EURCAD	9/19/2018	Average effective spread	0.00026311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026311
		Average book depth at 3 price increments	NA

EURCAD	9/20/2018	Average effective spread	0.00024671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024671
		Average book depth at 3 price increments	NA

EURCAD	9/21/2018	Average effective spread	0.0003082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003082
		Average book depth at 3 price increments	NA

EURCAD	9/24/2018	Average effective spread	0.00024373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024373
		Average book depth at 3 price increments	NA

EURCAD	9/25/2018	Average effective spread	0.00023407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023407
		Average book depth at 3 price increments	NA

EURCAD	9/26/2018	Average effective spread	0.00025144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025144
		Average book depth at 3 price increments	NA

EURCAD	9/27/2018	Average effective spread	0.00026707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026707
		Average book depth at 3 price increments	NA

EURCAD	9/28/2018	Average effective spread	0.00026556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026556
		Average book depth at 3 price increments	NA

EURCAD.	7/2/2018	Average effective spread	0.00019194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019194
		Average book depth at 3 price increments	NA

EURCAD.	7/3/2018	Average effective spread	0.00011633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011633
		Average book depth at 3 price increments	NA

EURCAD.	7/4/2018	Average effective spread	0.00017191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017191
		Average book depth at 3 price increments	NA

EURCAD.	7/5/2018	Average effective spread	0.00009719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009719
		Average book depth at 3 price increments	NA

EURCAD.	7/6/2018	Average effective spread	0.00012391
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012391
		Average book depth at 3 price increments	NA

EURCAD.	7/9/2018	Average effective spread	0.00013027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013027
		Average book depth at 3 price increments	NA

EURCAD.	7/10/2018	Average effective spread	0.00009886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009886
		Average book depth at 3 price increments	NA

EURCAD.	7/11/2018	Average effective spread	0.00013429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013429
		Average book depth at 3 price increments	NA

EURCAD.	7/12/2018	Average effective spread	0.00011176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011176
		Average book depth at 3 price increments	NA

EURCAD.	7/13/2018	Average effective spread	0.00011001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011001
		Average book depth at 3 price increments	NA

EURCAD.	7/16/2018	Average effective spread	0.00012129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012129
		Average book depth at 3 price increments	NA

EURCAD.	7/17/2018	Average effective spread	0.00010676
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010676
		Average book depth at 3 price increments	NA

EURCAD.	7/18/2018	Average effective spread	0.00009786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009786
		Average book depth at 3 price increments	NA

EURCAD.	7/19/2018	Average effective spread	0.00011536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011536
		Average book depth at 3 price increments	NA

EURCAD.	7/20/2018	Average effective spread	0.00017288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017288
		Average book depth at 3 price increments	NA

EURCAD.	7/23/2018	Average effective spread	0.00009682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009682
		Average book depth at 3 price increments	NA

EURCAD.	7/24/2018	Average effective spread	0.0000936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000936
		Average book depth at 3 price increments	NA

EURCAD.	7/25/2018	Average effective spread	0.00009946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009946
		Average book depth at 3 price increments	NA

EURCAD.	7/26/2018	Average effective spread	0.00010836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010836
		Average book depth at 3 price increments	NA

EURCAD.	7/27/2018	Average effective spread	0.00009518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009518
		Average book depth at 3 price increments	NA

EURCAD.	7/30/2018	Average effective spread	0.00010086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010086
		Average book depth at 3 price increments	NA

EURCAD.	7/31/2018	Average effective spread	0.00011947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011947
		Average book depth at 3 price increments	NA

EURCAD.	8/1/2018	Average effective spread	0.00009221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009221
		Average book depth at 3 price increments	NA

EURCAD.	8/2/2018	Average effective spread	0.00012974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012974
		Average book depth at 3 price increments	NA

EURCAD.	8/3/2018	Average effective spread	0.00008928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008928
		Average book depth at 3 price increments	NA

EURCAD.	8/6/2018	Average effective spread	0.00012228
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012228
		Average book depth at 3 price increments	NA

EURCAD.	8/7/2018	Average effective spread	0.00008676
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008676
		Average book depth at 3 price increments	NA

EURCAD.	8/8/2018	Average effective spread	0.00009857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009857
		Average book depth at 3 price increments	NA

EURCAD.	8/9/2018	Average effective spread	0.00009244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009244
		Average book depth at 3 price increments	NA

EURCAD.	8/10/2018	Average effective spread	0.00022486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022486
		Average book depth at 3 price increments	NA

EURCAD.	8/13/2018	Average effective spread	0.00009669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009669
		Average book depth at 3 price increments	NA

EURCAD.	8/14/2018	Average effective spread	0.00008384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008384
		Average book depth at 3 price increments	NA

EURCAD.	8/15/2018	Average effective spread	0.00007687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007687
		Average book depth at 3 price increments	NA

EURCAD.	8/16/2018	Average effective spread	0.00009314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009314
		Average book depth at 3 price increments	NA

EURCAD.	8/17/2018	Average effective spread	0.00016165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016165
		Average book depth at 3 price increments	NA

EURCAD.	8/20/2018	Average effective spread	0.00008237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008237
		Average book depth at 3 price increments	NA

EURCAD.	8/21/2018	Average effective spread	0.00011775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011775
		Average book depth at 3 price increments	NA

EURCAD.	8/22/2018	Average effective spread	0.00009413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009413
		Average book depth at 3 price increments	NA

EURCAD.	8/23/2018	Average effective spread	0.00008176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008176
		Average book depth at 3 price increments	NA

EURCAD.	8/24/2018	Average effective spread	0.00008997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008997
		Average book depth at 3 price increments	NA

EURCAD.	8/27/2018	Average effective spread	0.00008203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008203
		Average book depth at 3 price increments	NA

EURCAD.	8/28/2018	Average effective spread	0.00009397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009397
		Average book depth at 3 price increments	NA

EURCAD.	8/29/2018	Average effective spread	0.00011553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011553
		Average book depth at 3 price increments	NA

EURCAD.	8/30/2018	Average effective spread	0.00010829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010829
		Average book depth at 3 price increments	NA

EURCAD.	8/31/2018	Average effective spread	0.00008898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008898
		Average book depth at 3 price increments	NA

EURCAD.	9/3/2018	Average effective spread	0.00010349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010349
		Average book depth at 3 price increments	NA

EURCAD.	9/4/2018	Average effective spread	0.00007756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007756
		Average book depth at 3 price increments	NA

EURCAD.	9/5/2018	Average effective spread	0.00008927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008927
		Average book depth at 3 price increments	NA

EURCAD.	9/6/2018	Average effective spread	0.00009146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009146
		Average book depth at 3 price increments	NA

EURCAD.	9/7/2018	Average effective spread	0.00022036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022036
		Average book depth at 3 price increments	NA

EURCAD.	9/10/2018	Average effective spread	0.00007787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007787
		Average book depth at 3 price increments	NA

EURCAD.	9/11/2018	Average effective spread	0.00010025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010025
		Average book depth at 3 price increments	NA

EURCAD.	9/12/2018	Average effective spread	0.00011756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011756
		Average book depth at 3 price increments	NA

EURCAD.	9/13/2018	Average effective spread	0.00008414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008414
		Average book depth at 3 price increments	NA

EURCAD.	9/14/2018	Average effective spread	0.00009487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009487
		Average book depth at 3 price increments	NA

EURCAD.	9/17/2018	Average effective spread	0.00010631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010631
		Average book depth at 3 price increments	NA

EURCAD.	9/18/2018	Average effective spread	0.00008189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008189
		Average book depth at 3 price increments	NA

EURCAD.	9/19/2018	Average effective spread	0.00012496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012496
		Average book depth at 3 price increments	NA

EURCAD.	9/20/2018	Average effective spread	0.00008336
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008336
		Average book depth at 3 price increments	NA

EURCAD.	9/21/2018	Average effective spread	0.00015017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015017
		Average book depth at 3 price increments	NA

EURCAD.	9/24/2018	Average effective spread	0.00008702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008702
		Average book depth at 3 price increments	NA

EURCAD.	9/25/2018	Average effective spread	0.00008737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008737
		Average book depth at 3 price increments	NA

EURCAD.	9/26/2018	Average effective spread	0.0000898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000898
		Average book depth at 3 price increments	NA

EURCAD.	9/27/2018	Average effective spread	0.00010232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010232
		Average book depth at 3 price increments	NA

EURCAD.	9/28/2018	Average effective spread	0.00009878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009878
		Average book depth at 3 price increments	NA

EURCADmicro	7/2/2018	Average effective spread	0.00031108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031108
		Average book depth at 3 price increments	NA

EURCADmicro	7/3/2018	Average effective spread	0.00024623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024623
		Average book depth at 3 price increments	NA

EURCADmicro	7/4/2018	Average effective spread	0.00029058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029058
		Average book depth at 3 price increments	NA

EURCADmicro	7/5/2018	Average effective spread	0.00024415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024415
		Average book depth at 3 price increments	NA

EURCADmicro	7/6/2018	Average effective spread	0.00028965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028965
		Average book depth at 3 price increments	NA

EURCADmicro	7/9/2018	Average effective spread	0.00026149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026149
		Average book depth at 3 price increments	NA

EURCADmicro	7/10/2018	Average effective spread	0.00025558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025558
		Average book depth at 3 price increments	NA

EURCADmicro	7/11/2018	Average effective spread	0.00026218
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026218
		Average book depth at 3 price increments	NA

EURCADmicro	7/12/2018	Average effective spread	0.00026392
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026392
		Average book depth at 3 price increments	NA

EURCADmicro	7/13/2018	Average effective spread	0.00024078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024078
		Average book depth at 3 price increments	NA

EURCADmicro	7/16/2018	Average effective spread	0.00031693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031693
		Average book depth at 3 price increments	NA

EURCADmicro	7/17/2018	Average effective spread	0.00023224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023224
		Average book depth at 3 price increments	NA

EURCADmicro	7/18/2018	Average effective spread	0.00023277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023277
		Average book depth at 3 price increments	NA

EURCADmicro	7/19/2018	Average effective spread	0.00024225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024225
		Average book depth at 3 price increments	NA

EURCADmicro	7/20/2018	Average effective spread	0.00029277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029277
		Average book depth at 3 price increments	NA

EURCADmicro	7/23/2018	Average effective spread	0.00025366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025366
		Average book depth at 3 price increments	NA

EURCADmicro	7/24/2018	Average effective spread	0.00023029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023029
		Average book depth at 3 price increments	NA

EURCADmicro	7/25/2018	Average effective spread	0.00023693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023693
		Average book depth at 3 price increments	NA

EURCADmicro	7/26/2018	Average effective spread	0.00023246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023246
		Average book depth at 3 price increments	NA

EURCADmicro	7/27/2018	Average effective spread	0.0002527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002527
		Average book depth at 3 price increments	NA

EURCADmicro	7/30/2018	Average effective spread	0.00024479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024479
		Average book depth at 3 price increments	NA

EURCADmicro	7/31/2018	Average effective spread	0.00025692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025692
		Average book depth at 3 price increments	NA

EURCADmicro	8/1/2018	Average effective spread	0.00024231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024231
		Average book depth at 3 price increments	NA

EURCADmicro	8/2/2018	Average effective spread	0.00024207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024207
		Average book depth at 3 price increments	NA

EURCADmicro	8/3/2018	Average effective spread	0.00024026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024026
		Average book depth at 3 price increments	NA

EURCADmicro	8/6/2018	Average effective spread	0.00022569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022569
		Average book depth at 3 price increments	NA

EURCADmicro	8/7/2018	Average effective spread	0.00022635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022635
		Average book depth at 3 price increments	NA

EURCADmicro	8/8/2018	Average effective spread	0.00024431
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024431
		Average book depth at 3 price increments	NA

EURCADmicro	8/9/2018	Average effective spread	0.00023461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023461
		Average book depth at 3 price increments	NA

EURCADmicro	8/10/2018	Average effective spread	0.00041275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041275
		Average book depth at 3 price increments	NA

EURCADmicro	8/13/2018	Average effective spread	0.0002433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002433
		Average book depth at 3 price increments	NA

EURCADmicro	8/14/2018	Average effective spread	0.00022956
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022956
		Average book depth at 3 price increments	NA

EURCADmicro	8/15/2018	Average effective spread	0.00024229
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024229
		Average book depth at 3 price increments	NA

EURCADmicro	8/16/2018	Average effective spread	0.00023482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023482
		Average book depth at 3 price increments	NA

EURCADmicro	8/17/2018	Average effective spread	0.0004175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004175
		Average book depth at 3 price increments	NA

EURCADmicro	8/20/2018	Average effective spread	0.00023332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023332
		Average book depth at 3 price increments	NA

EURCADmicro	8/21/2018	Average effective spread	0.00026179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026179
		Average book depth at 3 price increments	NA

EURCADmicro	8/22/2018	Average effective spread	0.00026575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026575
		Average book depth at 3 price increments	NA

EURCADmicro	8/23/2018	Average effective spread	0.00024531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024531
		Average book depth at 3 price increments	NA

EURCADmicro	8/24/2018	Average effective spread	0.00023215
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023215
		Average book depth at 3 price increments	NA

EURCADmicro	8/27/2018	Average effective spread	0.00022968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022968
		Average book depth at 3 price increments	NA

EURCADmicro	8/28/2018	Average effective spread	0.0002217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002217
		Average book depth at 3 price increments	NA

EURCADmicro	8/29/2018	Average effective spread	0.00024705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024705
		Average book depth at 3 price increments	NA

EURCADmicro	8/30/2018	Average effective spread	0.00027739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027739
		Average book depth at 3 price increments	NA

EURCADmicro	8/31/2018	Average effective spread	0.00026194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026194
		Average book depth at 3 price increments	NA

EURCADmicro	9/3/2018	Average effective spread	0.00026632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026632
		Average book depth at 3 price increments	NA

EURCADmicro	9/4/2018	Average effective spread	0.00023415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023415
		Average book depth at 3 price increments	NA

EURCADmicro	9/5/2018	Average effective spread	0.00025299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025299
		Average book depth at 3 price increments	NA

EURCADmicro	9/6/2018	Average effective spread	0.00025426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025426
		Average book depth at 3 price increments	NA

EURCADmicro	9/7/2018	Average effective spread	0.00030941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030941
		Average book depth at 3 price increments	NA

EURCADmicro	9/10/2018	Average effective spread	0.00027216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027216
		Average book depth at 3 price increments	NA

EURCADmicro	9/11/2018	Average effective spread	0.00024975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024975
		Average book depth at 3 price increments	NA

EURCADmicro	9/12/2018	Average effective spread	0.00024653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024653
		Average book depth at 3 price increments	NA

EURCADmicro	9/13/2018	Average effective spread	0.00023816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023816
		Average book depth at 3 price increments	NA

EURCADmicro	9/14/2018	Average effective spread	0.0002474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002474
		Average book depth at 3 price increments	NA

EURCADmicro	9/17/2018	Average effective spread	0.00032028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032028
		Average book depth at 3 price increments	NA

EURCADmicro	9/18/2018	Average effective spread	0.00023296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023296
		Average book depth at 3 price increments	NA

EURCADmicro	9/19/2018	Average effective spread	0.00026255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026255
		Average book depth at 3 price increments	NA

EURCADmicro	9/20/2018	Average effective spread	0.00025589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025589
		Average book depth at 3 price increments	NA

EURCADmicro	9/21/2018	Average effective spread	0.00028819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028819
		Average book depth at 3 price increments	NA

EURCADmicro	9/24/2018	Average effective spread	0.00024065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024065
		Average book depth at 3 price increments	NA

EURCADmicro	9/25/2018	Average effective spread	0.00022757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022757
		Average book depth at 3 price increments	NA

EURCADmicro	9/26/2018	Average effective spread	0.00025436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025436
		Average book depth at 3 price increments	NA

EURCADmicro	9/27/2018	Average effective spread	0.00024409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024409
		Average book depth at 3 price increments	NA

EURCADmicro	9/28/2018	Average effective spread	0.00027721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027721
		Average book depth at 3 price increments	NA

EURCHF	7/2/2018	Average effective spread	0.0002879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002879
		Average book depth at 3 price increments	NA

EURCHF	7/3/2018	Average effective spread	0.0003102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003102
		Average book depth at 3 price increments	NA

EURCHF	7/4/2018	Average effective spread	0.0003115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003115
		Average book depth at 3 price increments	NA

EURCHF	7/5/2018	Average effective spread	0.0002898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002898
		Average book depth at 3 price increments	NA

EURCHF	7/6/2018	Average effective spread	0.0002721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002721
		Average book depth at 3 price increments	NA

EURCHF	7/9/2018	Average effective spread	0.00028292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028292
		Average book depth at 3 price increments	NA

EURCHF	7/10/2018	Average effective spread	0.00029208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029208
		Average book depth at 3 price increments	NA

EURCHF	7/11/2018	Average effective spread	0.00026113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026113
		Average book depth at 3 price increments	NA

EURCHF	7/12/2018	Average effective spread	0.00025114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025114
		Average book depth at 3 price increments	NA

EURCHF	7/13/2018	Average effective spread	0.00025003
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025003
		Average book depth at 3 price increments	NA

EURCHF	7/16/2018	Average effective spread	0.00029434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029434
		Average book depth at 3 price increments	NA

EURCHF	7/17/2018	Average effective spread	0.00024517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024517
		Average book depth at 3 price increments	NA

EURCHF	7/18/2018	Average effective spread	0.0002539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002539
		Average book depth at 3 price increments	NA

EURCHF	7/19/2018	Average effective spread	0.00026128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026128
		Average book depth at 3 price increments	NA

EURCHF	7/20/2018	Average effective spread	0.00026209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026209
		Average book depth at 3 price increments	NA

EURCHF	7/23/2018	Average effective spread	0.00029504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029504
		Average book depth at 3 price increments	NA

EURCHF	7/24/2018	Average effective spread	0.00030307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030307
		Average book depth at 3 price increments	NA

EURCHF	7/25/2018	Average effective spread	0.00031197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031197
		Average book depth at 3 price increments	NA

EURCHF	7/26/2018	Average effective spread	0.00027578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027578
		Average book depth at 3 price increments	NA

EURCHF	7/27/2018	Average effective spread	0.00025348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025348
		Average book depth at 3 price increments	NA

EURCHF	7/30/2018	Average effective spread	0.00025995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025995
		Average book depth at 3 price increments	NA

EURCHF	7/31/2018	Average effective spread	0.00027696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027696
		Average book depth at 3 price increments	NA

EURCHF	8/1/2018	Average effective spread	0.00025079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025079
		Average book depth at 3 price increments	NA

EURCHF	8/2/2018	Average effective spread	0.00026412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026412
		Average book depth at 3 price increments	NA

EURCHF	8/3/2018	Average effective spread	0.00028694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028694
		Average book depth at 3 price increments	NA

EURCHF	8/6/2018	Average effective spread	0.00031631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031631
		Average book depth at 3 price increments	NA

EURCHF	8/7/2018	Average effective spread	0.00023428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023428
		Average book depth at 3 price increments	NA

EURCHF	8/8/2018	Average effective spread	0.00025856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025856
		Average book depth at 3 price increments	NA

EURCHF	8/9/2018	Average effective spread	0.00025811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025811
		Average book depth at 3 price increments	NA

EURCHF	8/10/2018	Average effective spread	0.00027775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027775
		Average book depth at 3 price increments	NA

EURCHF	8/13/2018	Average effective spread	0.000333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000333
		Average book depth at 3 price increments	NA

EURCHF	8/14/2018	Average effective spread	0.0002448
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002448
		Average book depth at 3 price increments	NA

EURCHF	8/15/2018	Average effective spread	0.00024199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024199
		Average book depth at 3 price increments	NA

EURCHF	8/16/2018	Average effective spread	0.00024478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024478
		Average book depth at 3 price increments	NA

EURCHF	8/17/2018	Average effective spread	0.00025294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025294
		Average book depth at 3 price increments	NA

EURCHF	8/20/2018	Average effective spread	0.00027551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027551
		Average book depth at 3 price increments	NA

EURCHF	8/21/2018	Average effective spread	0.00026117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026117
		Average book depth at 3 price increments	NA

EURCHF	8/22/2018	Average effective spread	0.00025961
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025961
		Average book depth at 3 price increments	NA

EURCHF	8/23/2018	Average effective spread	0.00025348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025348
		Average book depth at 3 price increments	NA

EURCHF	8/24/2018	Average effective spread	0.00028996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028996
		Average book depth at 3 price increments	NA

EURCHF	8/27/2018	Average effective spread	0.00026964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026964
		Average book depth at 3 price increments	NA

EURCHF	8/28/2018	Average effective spread	0.00024305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024305
		Average book depth at 3 price increments	NA

EURCHF	8/29/2018	Average effective spread	0.00024066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024066
		Average book depth at 3 price increments	NA

EURCHF	8/30/2018	Average effective spread	0.00024388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024388
		Average book depth at 3 price increments	NA

EURCHF	8/31/2018	Average effective spread	0.00025976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025976
		Average book depth at 3 price increments	NA

EURCHF	9/3/2018	Average effective spread	0.00025565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025565
		Average book depth at 3 price increments	NA

EURCHF	9/4/2018	Average effective spread	0.0002378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002378
		Average book depth at 3 price increments	NA

EURCHF	9/5/2018	Average effective spread	0.00025242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025242
		Average book depth at 3 price increments	NA

EURCHF	9/6/2018	Average effective spread	0.00026365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026365
		Average book depth at 3 price increments	NA

EURCHF	9/7/2018	Average effective spread	0.00025883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025883
		Average book depth at 3 price increments	NA

EURCHF	9/10/2018	Average effective spread	0.00023572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023572
		Average book depth at 3 price increments	NA

EURCHF	9/11/2018	Average effective spread	0.00024069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024069
		Average book depth at 3 price increments	NA

EURCHF	9/12/2018	Average effective spread	0.00026422
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026422
		Average book depth at 3 price increments	NA

EURCHF	9/13/2018	Average effective spread	0.00025738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025738
		Average book depth at 3 price increments	NA

EURCHF	9/14/2018	Average effective spread	0.00025308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025308
		Average book depth at 3 price increments	NA

EURCHF	9/17/2018	Average effective spread	0.00028903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028903
		Average book depth at 3 price increments	NA

EURCHF	9/18/2018	Average effective spread	0.00023922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023922
		Average book depth at 3 price increments	NA

EURCHF	9/19/2018	Average effective spread	0.00023913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023913
		Average book depth at 3 price increments	NA

EURCHF	9/20/2018	Average effective spread	0.00026594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026594
		Average book depth at 3 price increments	NA

EURCHF	9/21/2018	Average effective spread	0.00024791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024791
		Average book depth at 3 price increments	NA

EURCHF	9/24/2018	Average effective spread	0.0002695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002695
		Average book depth at 3 price increments	NA

EURCHF	9/25/2018	Average effective spread	0.00023539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023539
		Average book depth at 3 price increments	NA

EURCHF	9/26/2018	Average effective spread	0.00026322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026322
		Average book depth at 3 price increments	NA

EURCHF	9/27/2018	Average effective spread	0.00024881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024881
		Average book depth at 3 price increments	NA

EURCHF	9/28/2018	Average effective spread	0.00025243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025243
		Average book depth at 3 price increments	NA

EURCHF.	7/2/2018	Average effective spread	0.00005316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005316
		Average book depth at 3 price increments	NA

EURCHF.	7/3/2018	Average effective spread	0.00010975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010975
		Average book depth at 3 price increments	NA

EURCHF.	7/4/2018	Average effective spread	0.00013939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013939
		Average book depth at 3 price increments	NA

EURCHF.	7/5/2018	Average effective spread	0.00004944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004944
		Average book depth at 3 price increments	NA

EURCHF.	7/6/2018	Average effective spread	0.00018726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018726
		Average book depth at 3 price increments	NA

EURCHF.	7/9/2018	Average effective spread	0.00007642
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007642
		Average book depth at 3 price increments	NA

EURCHF.	7/10/2018	Average effective spread	0.00005759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005759
		Average book depth at 3 price increments	NA

EURCHF.	7/11/2018	Average effective spread	0.00007223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007223
		Average book depth at 3 price increments	NA

EURCHF.	7/12/2018	Average effective spread	0.00005305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005305
		Average book depth at 3 price increments	NA

EURCHF.	7/13/2018	Average effective spread	0.00006593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006593
		Average book depth at 3 price increments	NA

EURCHF.	7/16/2018	Average effective spread	0.00005077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005077
		Average book depth at 3 price increments	NA

EURCHF.	7/17/2018	Average effective spread	0.00008534
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008534
		Average book depth at 3 price increments	NA

EURCHF.	7/18/2018	Average effective spread	0.0000587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000587
		Average book depth at 3 price increments	NA

EURCHF.	7/19/2018	Average effective spread	0.00007224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007224
		Average book depth at 3 price increments	NA

EURCHF.	7/20/2018	Average effective spread	0.00015514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015514
		Average book depth at 3 price increments	NA

EURCHF.	7/23/2018	Average effective spread	0.00011359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011359
		Average book depth at 3 price increments	NA

EURCHF.	7/24/2018	Average effective spread	0.00015224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015224
		Average book depth at 3 price increments	NA

EURCHF.	7/25/2018	Average effective spread	0.00012404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012404
		Average book depth at 3 price increments	NA

EURCHF.	7/26/2018	Average effective spread	0.00006093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006093
		Average book depth at 3 price increments	NA

EURCHF.	7/27/2018	Average effective spread	0.00008893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008893
		Average book depth at 3 price increments	NA

EURCHF.	7/30/2018	Average effective spread	0.00007499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007499
		Average book depth at 3 price increments	NA

EURCHF.	7/31/2018	Average effective spread	0.00009779
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009779
		Average book depth at 3 price increments	NA

EURCHF.	8/1/2018	Average effective spread	0.00013088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013088
		Average book depth at 3 price increments	NA

EURCHF.	8/2/2018	Average effective spread	0.00005736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005736
		Average book depth at 3 price increments	NA

EURCHF.	8/3/2018	Average effective spread	0.00005316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005316
		Average book depth at 3 price increments	NA

EURCHF.	8/6/2018	Average effective spread	0.00004356
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004356
		Average book depth at 3 price increments	NA

EURCHF.	8/7/2018	Average effective spread	0.00004184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004184
		Average book depth at 3 price increments	NA

EURCHF.	8/8/2018	Average effective spread	0.00022425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022425
		Average book depth at 3 price increments	NA

EURCHF.	8/9/2018	Average effective spread	0.00011121
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011121
		Average book depth at 3 price increments	NA

EURCHF.	8/10/2018	Average effective spread	0.00008399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008399
		Average book depth at 3 price increments	NA

EURCHF.	8/13/2018	Average effective spread	0.00011252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011252
		Average book depth at 3 price increments	NA

EURCHF.	8/14/2018	Average effective spread	0.00008195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008195
		Average book depth at 3 price increments	NA

EURCHF.	8/15/2018	Average effective spread	0.00005365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005365
		Average book depth at 3 price increments	NA

EURCHF.	8/16/2018	Average effective spread	0.00005936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005936
		Average book depth at 3 price increments	NA

EURCHF.	8/17/2018	Average effective spread	0.00007365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007365
		Average book depth at 3 price increments	NA

EURCHF.	8/20/2018	Average effective spread	0.00026284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026284
		Average book depth at 3 price increments	NA

EURCHF.	8/21/2018	Average effective spread	0.00005291
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005291
		Average book depth at 3 price increments	NA

EURCHF.	8/22/2018	Average effective spread	0.00006468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006468
		Average book depth at 3 price increments	NA

EURCHF.	8/23/2018	Average effective spread	0.00005989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005989
		Average book depth at 3 price increments	NA

EURCHF.	8/24/2018	Average effective spread	0.00006279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006279
		Average book depth at 3 price increments	NA

EURCHF.	8/27/2018	Average effective spread	0.00005272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005272
		Average book depth at 3 price increments	NA

EURCHF.	8/28/2018	Average effective spread	0.00005133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005133
		Average book depth at 3 price increments	NA

EURCHF.	8/29/2018	Average effective spread	0.0000701
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000701
		Average book depth at 3 price increments	NA

EURCHF.	8/30/2018	Average effective spread	0.00005877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005877
		Average book depth at 3 price increments	NA

EURCHF.	8/31/2018	Average effective spread	0.00007878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007878
		Average book depth at 3 price increments	NA

EURCHF.	9/3/2018	Average effective spread	0.00006406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006406
		Average book depth at 3 price increments	NA

EURCHF.	9/4/2018	Average effective spread	0.00005284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005284
		Average book depth at 3 price increments	NA

EURCHF.	9/5/2018	Average effective spread	0.00006038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006038
		Average book depth at 3 price increments	NA

EURCHF.	9/6/2018	Average effective spread	0.00008806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008806
		Average book depth at 3 price increments	NA

EURCHF.	9/7/2018	Average effective spread	0.00010785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010785
		Average book depth at 3 price increments	NA

EURCHF.	9/10/2018	Average effective spread	0.00006372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006372
		Average book depth at 3 price increments	NA

EURCHF.	9/11/2018	Average effective spread	0.00006113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006113
		Average book depth at 3 price increments	NA

EURCHF.	9/12/2018	Average effective spread	0.00005131
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005131
		Average book depth at 3 price increments	NA

EURCHF.	9/13/2018	Average effective spread	0.0000587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000587
		Average book depth at 3 price increments	NA

EURCHF.	9/14/2018	Average effective spread	0.00006279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006279
		Average book depth at 3 price increments	NA

EURCHF.	9/17/2018	Average effective spread	0.00014038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014038
		Average book depth at 3 price increments	NA

EURCHF.	9/18/2018	Average effective spread	0.0000574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000574
		Average book depth at 3 price increments	NA

EURCHF.	9/19/2018	Average effective spread	0.00006277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006277
		Average book depth at 3 price increments	NA

EURCHF.	9/20/2018	Average effective spread	0.00007908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007908
		Average book depth at 3 price increments	NA

EURCHF.	9/21/2018	Average effective spread	0.00011009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011009
		Average book depth at 3 price increments	NA

EURCHF.	9/24/2018	Average effective spread	0.00006085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006085
		Average book depth at 3 price increments	NA

EURCHF.	9/25/2018	Average effective spread	0.00005934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005934
		Average book depth at 3 price increments	NA

EURCHF.	9/26/2018	Average effective spread	0.00005976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005976
		Average book depth at 3 price increments	NA

EURCHF.	9/27/2018	Average effective spread	0.0000555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000555
		Average book depth at 3 price increments	NA

EURCHF.	9/28/2018	Average effective spread	0.00006034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006034
		Average book depth at 3 price increments	NA

EURCHFmicro	7/2/2018	Average effective spread	0.00028549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028549
		Average book depth at 3 price increments	NA

EURCHFmicro	7/3/2018	Average effective spread	0.00028426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028426
		Average book depth at 3 price increments	NA

EURCHFmicro	7/4/2018	Average effective spread	0.00032555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032555
		Average book depth at 3 price increments	NA

EURCHFmicro	7/5/2018	Average effective spread	0.00026917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026917
		Average book depth at 3 price increments	NA

EURCHFmicro	7/6/2018	Average effective spread	0.00028516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028516
		Average book depth at 3 price increments	NA

EURCHFmicro	7/9/2018	Average effective spread	0.00030264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030264
		Average book depth at 3 price increments	NA

EURCHFmicro	7/10/2018	Average effective spread	0.00027737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027737
		Average book depth at 3 price increments	NA

EURCHFmicro	7/11/2018	Average effective spread	0.00025883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025883
		Average book depth at 3 price increments	NA

EURCHFmicro	7/12/2018	Average effective spread	0.00024905
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024905
		Average book depth at 3 price increments	NA

EURCHFmicro	7/13/2018	Average effective spread	0.00024936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024936
		Average book depth at 3 price increments	NA

EURCHFmicro	7/16/2018	Average effective spread	0.00028044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028044
		Average book depth at 3 price increments	NA

EURCHFmicro	7/17/2018	Average effective spread	0.00025515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025515
		Average book depth at 3 price increments	NA

EURCHFmicro	7/18/2018	Average effective spread	0.00025137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025137
		Average book depth at 3 price increments	NA

EURCHFmicro	7/19/2018	Average effective spread	0.00026733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026733
		Average book depth at 3 price increments	NA

EURCHFmicro	7/20/2018	Average effective spread	0.00029371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029371
		Average book depth at 3 price increments	NA

EURCHFmicro	7/23/2018	Average effective spread	0.00032238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032238
		Average book depth at 3 price increments	NA

EURCHFmicro	7/24/2018	Average effective spread	0.0002766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002766
		Average book depth at 3 price increments	NA

EURCHFmicro	7/25/2018	Average effective spread	0.0002923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002923
		Average book depth at 3 price increments	NA

EURCHFmicro	7/26/2018	Average effective spread	0.00026151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026151
		Average book depth at 3 price increments	NA

EURCHFmicro	7/27/2018	Average effective spread	0.00027099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027099
		Average book depth at 3 price increments	NA

EURCHFmicro	7/30/2018	Average effective spread	0.0002767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002767
		Average book depth at 3 price increments	NA

EURCHFmicro	7/31/2018	Average effective spread	0.00026485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026485
		Average book depth at 3 price increments	NA

EURCHFmicro	8/1/2018	Average effective spread	0.00024606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024606
		Average book depth at 3 price increments	NA

EURCHFmicro	8/2/2018	Average effective spread	0.00023963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023963
		Average book depth at 3 price increments	NA

EURCHFmicro	8/3/2018	Average effective spread	0.00025644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025644
		Average book depth at 3 price increments	NA

EURCHFmicro	8/6/2018	Average effective spread	0.0002624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002624
		Average book depth at 3 price increments	NA

EURCHFmicro	8/7/2018	Average effective spread	0.0002493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002493
		Average book depth at 3 price increments	NA

EURCHFmicro	8/8/2018	Average effective spread	0.00028746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028746
		Average book depth at 3 price increments	NA

EURCHFmicro	8/9/2018	Average effective spread	0.0002516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002516
		Average book depth at 3 price increments	NA

EURCHFmicro	8/10/2018	Average effective spread	0.00027674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027674
		Average book depth at 3 price increments	NA

EURCHFmicro	8/13/2018	Average effective spread	0.00051661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051661
		Average book depth at 3 price increments	NA

EURCHFmicro	8/14/2018	Average effective spread	0.00025169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025169
		Average book depth at 3 price increments	NA

EURCHFmicro	8/15/2018	Average effective spread	0.00025641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025641
		Average book depth at 3 price increments	NA

EURCHFmicro	8/16/2018	Average effective spread	0.00024186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024186
		Average book depth at 3 price increments	NA

EURCHFmicro	8/17/2018	Average effective spread	0.00025189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025189
		Average book depth at 3 price increments	NA

EURCHFmicro	8/20/2018	Average effective spread	0.00027243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027243
		Average book depth at 3 price increments	NA

EURCHFmicro	8/21/2018	Average effective spread	0.00025442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025442
		Average book depth at 3 price increments	NA

EURCHFmicro	8/22/2018	Average effective spread	0.00026918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026918
		Average book depth at 3 price increments	NA

EURCHFmicro	8/23/2018	Average effective spread	0.00025335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025335
		Average book depth at 3 price increments	NA

EURCHFmicro	8/24/2018	Average effective spread	0.000303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000303
		Average book depth at 3 price increments	NA

EURCHFmicro	8/27/2018	Average effective spread	0.00026809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026809
		Average book depth at 3 price increments	NA

EURCHFmicro	8/28/2018	Average effective spread	0.00025408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025408
		Average book depth at 3 price increments	NA

EURCHFmicro	8/29/2018	Average effective spread	0.00026969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026969
		Average book depth at 3 price increments	NA

EURCHFmicro	8/30/2018	Average effective spread	0.00025533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025533
		Average book depth at 3 price increments	NA

EURCHFmicro	8/31/2018	Average effective spread	0.00031233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031233
		Average book depth at 3 price increments	NA

EURCHFmicro	9/3/2018	Average effective spread	0.00030015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030015
		Average book depth at 3 price increments	NA

EURCHFmicro	9/4/2018	Average effective spread	0.00025373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025373
		Average book depth at 3 price increments	NA

EURCHFmicro	9/5/2018	Average effective spread	0.00024686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024686
		Average book depth at 3 price increments	NA

EURCHFmicro	9/6/2018	Average effective spread	0.00027398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027398
		Average book depth at 3 price increments	NA

EURCHFmicro	9/7/2018	Average effective spread	0.00024475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024475
		Average book depth at 3 price increments	NA

EURCHFmicro	9/10/2018	Average effective spread	0.0002374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002374
		Average book depth at 3 price increments	NA

EURCHFmicro	9/11/2018	Average effective spread	0.00023979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023979
		Average book depth at 3 price increments	NA

EURCHFmicro	9/12/2018	Average effective spread	0.00024056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024056
		Average book depth at 3 price increments	NA

EURCHFmicro	9/13/2018	Average effective spread	0.00027342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027342
		Average book depth at 3 price increments	NA

EURCHFmicro	9/14/2018	Average effective spread	0.00024476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024476
		Average book depth at 3 price increments	NA

EURCHFmicro	9/17/2018	Average effective spread	0.00026844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026844
		Average book depth at 3 price increments	NA

EURCHFmicro	9/18/2018	Average effective spread	0.00024618
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024618
		Average book depth at 3 price increments	NA

EURCHFmicro	9/19/2018	Average effective spread	0.00024368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024368
		Average book depth at 3 price increments	NA

EURCHFmicro	9/20/2018	Average effective spread	0.00025097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025097
		Average book depth at 3 price increments	NA

EURCHFmicro	9/21/2018	Average effective spread	0.00024106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024106
		Average book depth at 3 price increments	NA

EURCHFmicro	9/24/2018	Average effective spread	0.00027735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027735
		Average book depth at 3 price increments	NA

EURCHFmicro	9/25/2018	Average effective spread	0.00025352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025352
		Average book depth at 3 price increments	NA

EURCHFmicro	9/26/2018	Average effective spread	0.00025263
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025263
		Average book depth at 3 price increments	NA

EURCHFmicro	9/27/2018	Average effective spread	0.00024071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024071
		Average book depth at 3 price increments	NA

EURCHFmicro	9/28/2018	Average effective spread	0.00024809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024809
		Average book depth at 3 price increments	NA

EURDKK	7/2/2018	Average effective spread	0.00042605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042605
		Average book depth at 3 price increments	NA

EURDKK	7/3/2018	Average effective spread	0.00033202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033202
		Average book depth at 3 price increments	NA

EURDKK	7/4/2018	Average effective spread	0.00038404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038404
		Average book depth at 3 price increments	NA

EURDKK	7/5/2018	Average effective spread	0.00037672
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037672
		Average book depth at 3 price increments	NA

EURDKK	7/6/2018	Average effective spread	0.00034811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034811
		Average book depth at 3 price increments	NA

EURDKK	7/9/2018	Average effective spread	0.00038174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038174
		Average book depth at 3 price increments	NA

EURDKK	7/10/2018	Average effective spread	0.00050698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050698
		Average book depth at 3 price increments	NA

EURDKK	7/11/2018	Average effective spread	0.00034873
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034873
		Average book depth at 3 price increments	NA

EURDKK	7/12/2018	Average effective spread	0.00033567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033567
		Average book depth at 3 price increments	NA

EURDKK	7/13/2018	Average effective spread	0.00040337
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040337
		Average book depth at 3 price increments	NA

EURDKK	7/16/2018	Average effective spread	0.00034809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034809
		Average book depth at 3 price increments	NA

EURDKK	7/17/2018	Average effective spread	0.00033135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033135
		Average book depth at 3 price increments	NA

EURDKK	7/18/2018	Average effective spread	0.00033001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033001
		Average book depth at 3 price increments	NA

EURDKK	7/19/2018	Average effective spread	0.0003429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003429
		Average book depth at 3 price increments	NA

EURDKK	7/20/2018	Average effective spread	0.00033647
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033647
		Average book depth at 3 price increments	NA

EURDKK	7/23/2018	Average effective spread	0.00034524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034524
		Average book depth at 3 price increments	NA

EURDKK	7/24/2018	Average effective spread	0.00035228
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035228
		Average book depth at 3 price increments	NA

EURDKK	7/25/2018	Average effective spread	0.00033984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033984
		Average book depth at 3 price increments	NA

EURDKK	7/26/2018	Average effective spread	0.0003655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003655
		Average book depth at 3 price increments	NA

EURDKK	7/27/2018	Average effective spread	0.00032442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032442
		Average book depth at 3 price increments	NA

EURDKK	7/30/2018	Average effective spread	0.00035737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035737
		Average book depth at 3 price increments	NA

EURDKK	7/31/2018	Average effective spread	0.00043834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043834
		Average book depth at 3 price increments	NA

EURDKK	8/1/2018	Average effective spread	0.00036877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036877
		Average book depth at 3 price increments	NA

EURDKK	8/2/2018	Average effective spread	0.00034268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034268
		Average book depth at 3 price increments	NA

EURDKK	8/3/2018	Average effective spread	0.0003354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003354
		Average book depth at 3 price increments	NA

EURDKK	8/6/2018	Average effective spread	0.00034658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034658
		Average book depth at 3 price increments	NA

EURDKK	8/7/2018	Average effective spread	0.00033654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033654
		Average book depth at 3 price increments	NA

EURDKK	8/9/2018	Average effective spread	0.00036085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036085
		Average book depth at 3 price increments	NA

EURDKK	8/10/2018	Average effective spread	0.0003362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003362
		Average book depth at 3 price increments	NA

EURDKK	8/13/2018	Average effective spread	0.00069986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069986
		Average book depth at 3 price increments	NA

EURDKK	8/14/2018	Average effective spread	0.0003948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003948
		Average book depth at 3 price increments	NA

EURDKK	8/15/2018	Average effective spread	0.00033754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033754
		Average book depth at 3 price increments	NA

EURDKK	8/16/2018	Average effective spread	0.00037594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037594
		Average book depth at 3 price increments	NA

EURDKK	8/17/2018	Average effective spread	0.00033799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033799
		Average book depth at 3 price increments	NA

EURDKK	8/20/2018	Average effective spread	0.0003362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003362
		Average book depth at 3 price increments	NA

EURDKK	8/21/2018	Average effective spread	0.00033724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033724
		Average book depth at 3 price increments	NA

EURDKK	8/22/2018	Average effective spread	0.00035629
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035629
		Average book depth at 3 price increments	NA

EURDKK	8/23/2018	Average effective spread	0.00034022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034022
		Average book depth at 3 price increments	NA

EURDKK	8/24/2018	Average effective spread	0.00033486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033486
		Average book depth at 3 price increments	NA

EURDKK	8/27/2018	Average effective spread	0.00034826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034826
		Average book depth at 3 price increments	NA

EURDKK	8/28/2018	Average effective spread	0.00033888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033888
		Average book depth at 3 price increments	NA

EURDKK	8/29/2018	Average effective spread	0.00042809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042809
		Average book depth at 3 price increments	NA

EURDKK	8/30/2018	Average effective spread	0.00034022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034022
		Average book depth at 3 price increments	NA

EURDKK	9/3/2018	Average effective spread	0.00033843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033843
		Average book depth at 3 price increments	NA

EURDKK	9/4/2018	Average effective spread	0.00036388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036388
		Average book depth at 3 price increments	NA

EURDKK	9/5/2018	Average effective spread	0.00033665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033665
		Average book depth at 3 price increments	NA

EURDKK	9/7/2018	Average effective spread	0.00033513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033513
		Average book depth at 3 price increments	NA

EURDKK	9/10/2018	Average effective spread	0.00035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035
		Average book depth at 3 price increments	NA

EURDKK	9/11/2018	Average effective spread	0.00033754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033754
		Average book depth at 3 price increments	NA

EURDKK	9/12/2018	Average effective spread	0.00033835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033835
		Average book depth at 3 price increments	NA

EURDKK	9/13/2018	Average effective spread	0.00034424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034424
		Average book depth at 3 price increments	NA

EURDKK	9/14/2018	Average effective spread	0.00039212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039212
		Average book depth at 3 price increments	NA

EURDKK	9/17/2018	Average effective spread	0.00036567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036567
		Average book depth at 3 price increments	NA

EURDKK	9/18/2018	Average effective spread	0.00033352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033352
		Average book depth at 3 price increments	NA

EURDKK	9/19/2018	Average effective spread	0.0003371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003371
		Average book depth at 3 price increments	NA

EURDKK	9/20/2018	Average effective spread	0.00034037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034037
		Average book depth at 3 price increments	NA

EURDKK	9/21/2018	Average effective spread	0.00033799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033799
		Average book depth at 3 price increments	NA

EURDKK	9/24/2018	Average effective spread	0.00034899
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034899
		Average book depth at 3 price increments	NA

EURDKK	9/25/2018	Average effective spread	0.00033578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033578
		Average book depth at 3 price increments	NA

EURDKK	9/26/2018	Average effective spread	0.00033352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033352
		Average book depth at 3 price increments	NA

EURDKK	9/27/2018	Average effective spread	0.00035362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035362
		Average book depth at 3 price increments	NA

EURDKK	9/28/2018	Average effective spread	0.00033942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033942
		Average book depth at 3 price increments	NA

EURDKK.	7/3/2018	Average effective spread	0.00011921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011921
		Average book depth at 3 price increments	NA

EURDKK.	7/4/2018	Average effective spread	0.00008037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008037
		Average book depth at 3 price increments	NA

EURDKK.	8/1/2018	Average effective spread	0.00009242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009242
		Average book depth at 3 price increments	NA

EURDKKmicro	7/2/2018	Average effective spread	0.00035384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035384
		Average book depth at 3 price increments	NA

EURDKKmicro	7/3/2018	Average effective spread	0.00037371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037371
		Average book depth at 3 price increments	NA

EURDKKmicro	7/4/2018	Average effective spread	0.00041925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041925
		Average book depth at 3 price increments	NA

EURDKKmicro	7/5/2018	Average effective spread	0.00039023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039023
		Average book depth at 3 price increments	NA

EURDKKmicro	7/6/2018	Average effective spread	0.00032763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032763
		Average book depth at 3 price increments	NA

EURDKKmicro	7/9/2018	Average effective spread	0.00036743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036743
		Average book depth at 3 price increments	NA

EURDKKmicro	7/10/2018	Average effective spread	0.00031946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031946
		Average book depth at 3 price increments	NA

EURDKKmicro	7/11/2018	Average effective spread	0.00036835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036835
		Average book depth at 3 price increments	NA

EURDKKmicro	7/12/2018	Average effective spread	0.00033861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033861
		Average book depth at 3 price increments	NA

EURDKKmicro	7/13/2018	Average effective spread	0.00049372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049372
		Average book depth at 3 price increments	NA

EURDKKmicro	7/16/2018	Average effective spread	0.00032549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032549
		Average book depth at 3 price increments	NA

EURDKKmicro	7/17/2018	Average effective spread	0.00034156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034156
		Average book depth at 3 price increments	NA

EURDKKmicro	7/18/2018	Average effective spread	0.0003419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003419
		Average book depth at 3 price increments	NA

EURDKKmicro	7/19/2018	Average effective spread	0.00031343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031343
		Average book depth at 3 price increments	NA

EURDKKmicro	7/23/2018	Average effective spread	0.00038074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038074
		Average book depth at 3 price increments	NA

EURDKKmicro	7/24/2018	Average effective spread	0.0003727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003727
		Average book depth at 3 price increments	NA

EURDKKmicro	7/25/2018	Average effective spread	0.00037639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037639
		Average book depth at 3 price increments	NA

EURDKKmicro	7/26/2018	Average effective spread	0.00071795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071795
		Average book depth at 3 price increments	NA

EURDKKmicro	7/27/2018	Average effective spread	0.00032254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032254
		Average book depth at 3 price increments	NA

EURDKKmicro	7/30/2018	Average effective spread	0.00037237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037237
		Average book depth at 3 price increments	NA

EURDKKmicro	7/31/2018	Average effective spread	0.00034009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034009
		Average book depth at 3 price increments	NA

EURDKKmicro	8/1/2018	Average effective spread	0.00033395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033395
		Average book depth at 3 price increments	NA

EURDKKmicro	8/2/2018	Average effective spread	0.0003512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003512
		Average book depth at 3 price increments	NA

EURDKKmicro	8/3/2018	Average effective spread	0.00033946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033946
		Average book depth at 3 price increments	NA

EURDKKmicro	8/6/2018	Average effective spread	0.0004572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004572
		Average book depth at 3 price increments	NA

EURDKKmicro	8/7/2018	Average effective spread	0.0003362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003362
		Average book depth at 3 price increments	NA

EURDKKmicro	8/8/2018	Average effective spread	0.00033486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033486
		Average book depth at 3 price increments	NA

EURDKKmicro	8/9/2018	Average effective spread	0.0003362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003362
		Average book depth at 3 price increments	NA

EURDKKmicro	8/10/2018	Average effective spread	0.00033873
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033873
		Average book depth at 3 price increments	NA

EURDKKmicro	8/15/2018	Average effective spread	0.00033665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033665
		Average book depth at 3 price increments	NA

EURDKKmicro	8/16/2018	Average effective spread	0.0003373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003373
		Average book depth at 3 price increments	NA

EURDKKmicro	8/17/2018	Average effective spread	0.00033668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033668
		Average book depth at 3 price increments	NA

EURDKKmicro	8/20/2018	Average effective spread	0.00033799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033799
		Average book depth at 3 price increments	NA

EURDKKmicro	8/21/2018	Average effective spread	0.00033486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033486
		Average book depth at 3 price increments	NA

EURDKKmicro	8/22/2018	Average effective spread	0.00034915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034915
		Average book depth at 3 price increments	NA

EURDKKmicro	8/23/2018	Average effective spread	0.00034056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034056
		Average book depth at 3 price increments	NA

EURDKKmicro	8/27/2018	Average effective spread	0.00033486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033486
		Average book depth at 3 price increments	NA

EURDKKmicro	8/28/2018	Average effective spread	0.0003362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003362
		Average book depth at 3 price increments	NA

EURDKKmicro	8/29/2018	Average effective spread	0.00033553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033553
		Average book depth at 3 price increments	NA

EURDKKmicro	8/30/2018	Average effective spread	0.00034056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034056
		Average book depth at 3 price increments	NA

EURDKKmicro	8/31/2018	Average effective spread	0.00042461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042461
		Average book depth at 3 price increments	NA

EURDKKmicro	9/3/2018	Average effective spread	0.0003487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003487
		Average book depth at 3 price increments	NA

EURDKKmicro	9/4/2018	Average effective spread	0.00034223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034223
		Average book depth at 3 price increments	NA

EURDKKmicro	9/5/2018	Average effective spread	0.0003688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003688
		Average book depth at 3 price increments	NA

EURDKKmicro	9/6/2018	Average effective spread	0.00044905
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044905
		Average book depth at 3 price increments	NA

EURDKKmicro	9/10/2018	Average effective spread	0.00037259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037259
		Average book depth at 3 price increments	NA

EURDKKmicro	9/11/2018	Average effective spread	0.0003429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003429
		Average book depth at 3 price increments	NA

EURDKKmicro	9/12/2018	Average effective spread	0.00033442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033442
		Average book depth at 3 price increments	NA

EURDKKmicro	9/13/2018	Average effective spread	0.00033352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033352
		Average book depth at 3 price increments	NA

EURDKKmicro	9/14/2018	Average effective spread	0.00033352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033352
		Average book depth at 3 price increments	NA

EURDKKmicro	9/17/2018	Average effective spread	0.00033754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033754
		Average book depth at 3 price increments	NA

EURDKKmicro	9/18/2018	Average effective spread	0.00033735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033735
		Average book depth at 3 price increments	NA

EURDKKmicro	9/19/2018	Average effective spread	0.00033513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033513
		Average book depth at 3 price increments	NA

EURDKKmicro	9/20/2018	Average effective spread	0.00033808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033808
		Average book depth at 3 price increments	NA

EURDKKmicro	9/21/2018	Average effective spread	0.00035094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035094
		Average book depth at 3 price increments	NA

EURDKKmicro	9/24/2018	Average effective spread	0.00033386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033386
		Average book depth at 3 price increments	NA

EURDKKmicro	9/25/2018	Average effective spread	0.00034156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034156
		Average book depth at 3 price increments	NA

EURDKKmicro	9/26/2018	Average effective spread	0.00033245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033245
		Average book depth at 3 price increments	NA

EURDKKmicro	9/27/2018	Average effective spread	0.00033531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033531
		Average book depth at 3 price increments	NA

EURDKKmicro	9/28/2018	Average effective spread	0.00033352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033352
		Average book depth at 3 price increments	NA

EURGBP	7/2/2018	Average effective spread	0.00027099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027099
		Average book depth at 3 price increments	NA

EURGBP	7/3/2018	Average effective spread	0.00023964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023964
		Average book depth at 3 price increments	NA

EURGBP	7/4/2018	Average effective spread	0.0002509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002509
		Average book depth at 3 price increments	NA

EURGBP	7/5/2018	Average effective spread	0.00023855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023855
		Average book depth at 3 price increments	NA

EURGBP	7/6/2018	Average effective spread	0.00024802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024802
		Average book depth at 3 price increments	NA

EURGBP	7/9/2018	Average effective spread	0.00027083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027083
		Average book depth at 3 price increments	NA

EURGBP	7/10/2018	Average effective spread	0.00024856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024856
		Average book depth at 3 price increments	NA

EURGBP	7/11/2018	Average effective spread	0.00024433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024433
		Average book depth at 3 price increments	NA

EURGBP	7/12/2018	Average effective spread	0.00022748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022748
		Average book depth at 3 price increments	NA

EURGBP	7/13/2018	Average effective spread	0.00022618
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022618
		Average book depth at 3 price increments	NA

EURGBP	7/16/2018	Average effective spread	0.00023918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023918
		Average book depth at 3 price increments	NA

EURGBP	7/17/2018	Average effective spread	0.00023852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023852
		Average book depth at 3 price increments	NA

EURGBP	7/18/2018	Average effective spread	0.0002771
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002771
		Average book depth at 3 price increments	NA

EURGBP	7/19/2018	Average effective spread	0.00024187
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024187
		Average book depth at 3 price increments	NA

EURGBP	7/20/2018	Average effective spread	0.00022733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022733
		Average book depth at 3 price increments	NA

EURGBP	7/23/2018	Average effective spread	0.00026696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026696
		Average book depth at 3 price increments	NA

EURGBP	7/24/2018	Average effective spread	0.00022987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022987
		Average book depth at 3 price increments	NA

EURGBP	7/25/2018	Average effective spread	0.00024052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024052
		Average book depth at 3 price increments	NA

EURGBP	7/26/2018	Average effective spread	0.00022957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022957
		Average book depth at 3 price increments	NA

EURGBP	7/27/2018	Average effective spread	0.0002367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002367
		Average book depth at 3 price increments	NA

EURGBP	7/30/2018	Average effective spread	0.00025552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025552
		Average book depth at 3 price increments	NA

EURGBP	7/31/2018	Average effective spread	0.00022446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022446
		Average book depth at 3 price increments	NA

EURGBP	8/1/2018	Average effective spread	0.00022345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022345
		Average book depth at 3 price increments	NA

EURGBP	8/2/2018	Average effective spread	0.00024932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024932
		Average book depth at 3 price increments	NA

EURGBP	8/3/2018	Average effective spread	0.00022532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022532
		Average book depth at 3 price increments	NA

EURGBP	8/6/2018	Average effective spread	0.00022466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022466
		Average book depth at 3 price increments	NA

EURGBP	8/7/2018	Average effective spread	0.00022836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022836
		Average book depth at 3 price increments	NA

EURGBP	8/8/2018	Average effective spread	0.00022086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022086
		Average book depth at 3 price increments	NA

EURGBP	8/9/2018	Average effective spread	0.00024807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024807
		Average book depth at 3 price increments	NA

EURGBP	8/10/2018	Average effective spread	0.00022965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022965
		Average book depth at 3 price increments	NA

EURGBP	8/13/2018	Average effective spread	0.00024776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024776
		Average book depth at 3 price increments	NA

EURGBP	8/14/2018	Average effective spread	0.00024156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024156
		Average book depth at 3 price increments	NA

EURGBP	8/15/2018	Average effective spread	0.00022373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022373
		Average book depth at 3 price increments	NA

EURGBP	8/16/2018	Average effective spread	0.00023179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023179
		Average book depth at 3 price increments	NA

EURGBP	8/17/2018	Average effective spread	0.00023901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023901
		Average book depth at 3 price increments	NA

EURGBP	8/20/2018	Average effective spread	0.0002272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002272
		Average book depth at 3 price increments	NA

EURGBP	8/21/2018	Average effective spread	0.00022989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022989
		Average book depth at 3 price increments	NA

EURGBP	8/22/2018	Average effective spread	0.00022795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022795
		Average book depth at 3 price increments	NA

EURGBP	8/23/2018	Average effective spread	0.00021661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021661
		Average book depth at 3 price increments	NA

EURGBP	8/24/2018	Average effective spread	0.00021869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021869
		Average book depth at 3 price increments	NA

EURGBP	8/27/2018	Average effective spread	0.00022649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022649
		Average book depth at 3 price increments	NA

EURGBP	8/28/2018	Average effective spread	0.00021435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021435
		Average book depth at 3 price increments	NA

EURGBP	8/29/2018	Average effective spread	0.0002133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002133
		Average book depth at 3 price increments	NA

EURGBP	8/30/2018	Average effective spread	0.00021469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021469
		Average book depth at 3 price increments	NA

EURGBP	8/31/2018	Average effective spread	0.00020972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020972
		Average book depth at 3 price increments	NA

EURGBP	9/3/2018	Average effective spread	0.00025663
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025663
		Average book depth at 3 price increments	NA

EURGBP	9/4/2018	Average effective spread	0.00023477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023477
		Average book depth at 3 price increments	NA

EURGBP	9/5/2018	Average effective spread	0.00023101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023101
		Average book depth at 3 price increments	NA

EURGBP	9/6/2018	Average effective spread	0.00022266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022266
		Average book depth at 3 price increments	NA

EURGBP	9/7/2018	Average effective spread	0.00022618
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022618
		Average book depth at 3 price increments	NA

EURGBP	9/10/2018	Average effective spread	0.00022577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022577
		Average book depth at 3 price increments	NA

EURGBP	9/11/2018	Average effective spread	0.00023689
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023689
		Average book depth at 3 price increments	NA

EURGBP	9/12/2018	Average effective spread	0.00023856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023856
		Average book depth at 3 price increments	NA

EURGBP	9/13/2018	Average effective spread	0.00022667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022667
		Average book depth at 3 price increments	NA

EURGBP	9/14/2018	Average effective spread	0.00024887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024887
		Average book depth at 3 price increments	NA

EURGBP	9/17/2018	Average effective spread	0.00022726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022726
		Average book depth at 3 price increments	NA

EURGBP	9/18/2018	Average effective spread	0.00022558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022558
		Average book depth at 3 price increments	NA

EURGBP	9/19/2018	Average effective spread	0.00026075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026075
		Average book depth at 3 price increments	NA

EURGBP	9/20/2018	Average effective spread	0.00022393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022393
		Average book depth at 3 price increments	NA

EURGBP	9/21/2018	Average effective spread	0.00021855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021855
		Average book depth at 3 price increments	NA

EURGBP	9/24/2018	Average effective spread	0.00023007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023007
		Average book depth at 3 price increments	NA

EURGBP	9/25/2018	Average effective spread	0.0002168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002168
		Average book depth at 3 price increments	NA

EURGBP	9/26/2018	Average effective spread	0.00023756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023756
		Average book depth at 3 price increments	NA

EURGBP	9/27/2018	Average effective spread	0.00022212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022212
		Average book depth at 3 price increments	NA

EURGBP	9/28/2018	Average effective spread	0.00022339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022339
		Average book depth at 3 price increments	NA

EURGBP.	7/2/2018	Average effective spread	0.00014478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014478
		Average book depth at 3 price increments	NA

EURGBP.	7/3/2018	Average effective spread	0.00012197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012197
		Average book depth at 3 price increments	NA

EURGBP.	7/4/2018	Average effective spread	0.00011641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011641
		Average book depth at 3 price increments	NA

EURGBP.	7/5/2018	Average effective spread	0.00009275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009275
		Average book depth at 3 price increments	NA

EURGBP.	7/6/2018	Average effective spread	0.00010358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010358
		Average book depth at 3 price increments	NA

EURGBP.	7/9/2018	Average effective spread	0.00011591
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011591
		Average book depth at 3 price increments	NA

EURGBP.	7/10/2018	Average effective spread	0.00010644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010644
		Average book depth at 3 price increments	NA

EURGBP.	7/11/2018	Average effective spread	0.00010748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010748
		Average book depth at 3 price increments	NA

EURGBP.	7/12/2018	Average effective spread	0.00010604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010604
		Average book depth at 3 price increments	NA

EURGBP.	7/13/2018	Average effective spread	0.00009013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009013
		Average book depth at 3 price increments	NA

EURGBP.	7/16/2018	Average effective spread	0.000106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000106
		Average book depth at 3 price increments	NA

EURGBP.	7/17/2018	Average effective spread	0.00010528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010528
		Average book depth at 3 price increments	NA

EURGBP.	7/18/2018	Average effective spread	0.00012386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012386
		Average book depth at 3 price increments	NA

EURGBP.	7/19/2018	Average effective spread	0.00011544
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011544
		Average book depth at 3 price increments	NA

EURGBP.	7/20/2018	Average effective spread	0.00009342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009342
		Average book depth at 3 price increments	NA

EURGBP.	7/23/2018	Average effective spread	0.00012098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012098
		Average book depth at 3 price increments	NA

EURGBP.	7/24/2018	Average effective spread	0.0000999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000999
		Average book depth at 3 price increments	NA

EURGBP.	7/25/2018	Average effective spread	0.00010891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010891
		Average book depth at 3 price increments	NA

EURGBP.	7/26/2018	Average effective spread	0.00009112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009112
		Average book depth at 3 price increments	NA

EURGBP.	7/27/2018	Average effective spread	0.00010123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010123
		Average book depth at 3 price increments	NA

EURGBP.	7/30/2018	Average effective spread	0.0001561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001561
		Average book depth at 3 price increments	NA

EURGBP.	7/31/2018	Average effective spread	0.00009865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009865
		Average book depth at 3 price increments	NA

EURGBP.	8/1/2018	Average effective spread	0.00008339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008339
		Average book depth at 3 price increments	NA

EURGBP.	8/2/2018	Average effective spread	0.00009868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009868
		Average book depth at 3 price increments	NA

EURGBP.	8/3/2018	Average effective spread	0.00009498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009498
		Average book depth at 3 price increments	NA

EURGBP.	8/6/2018	Average effective spread	0.00008365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008365
		Average book depth at 3 price increments	NA

EURGBP.	8/7/2018	Average effective spread	0.000101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000101
		Average book depth at 3 price increments	NA

EURGBP.	8/8/2018	Average effective spread	0.0000998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000998
		Average book depth at 3 price increments	NA

EURGBP.	8/9/2018	Average effective spread	0.00009485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009485
		Average book depth at 3 price increments	NA

EURGBP.	8/10/2018	Average effective spread	0.00009161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009161
		Average book depth at 3 price increments	NA

EURGBP.	8/13/2018	Average effective spread	0.00011509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011509
		Average book depth at 3 price increments	NA

EURGBP.	8/14/2018	Average effective spread	0.00011524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011524
		Average book depth at 3 price increments	NA

EURGBP.	8/15/2018	Average effective spread	0.00010782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010782
		Average book depth at 3 price increments	NA

EURGBP.	8/16/2018	Average effective spread	0.00008033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008033
		Average book depth at 3 price increments	NA

EURGBP.	8/17/2018	Average effective spread	0.00009279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009279
		Average book depth at 3 price increments	NA

EURGBP.	8/20/2018	Average effective spread	0.00010928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010928
		Average book depth at 3 price increments	NA

EURGBP.	8/21/2018	Average effective spread	0.00015786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015786
		Average book depth at 3 price increments	NA

EURGBP.	8/22/2018	Average effective spread	0.00007109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007109
		Average book depth at 3 price increments	NA

EURGBP.	8/23/2018	Average effective spread	0.00008142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008142
		Average book depth at 3 price increments	NA

EURGBP.	8/24/2018	Average effective spread	0.00009993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009993
		Average book depth at 3 price increments	NA

EURGBP.	8/27/2018	Average effective spread	0.00010986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010986
		Average book depth at 3 price increments	NA

EURGBP.	8/28/2018	Average effective spread	0.00007112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007112
		Average book depth at 3 price increments	NA

EURGBP.	8/29/2018	Average effective spread	0.00008402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008402
		Average book depth at 3 price increments	NA

EURGBP.	8/30/2018	Average effective spread	0.00008041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008041
		Average book depth at 3 price increments	NA

EURGBP.	8/31/2018	Average effective spread	0.0000793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000793
		Average book depth at 3 price increments	NA

EURGBP.	9/3/2018	Average effective spread	0.00016261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016261
		Average book depth at 3 price increments	NA

EURGBP.	9/4/2018	Average effective spread	0.00010731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010731
		Average book depth at 3 price increments	NA

EURGBP.	9/5/2018	Average effective spread	0.00009895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009895
		Average book depth at 3 price increments	NA

EURGBP.	9/6/2018	Average effective spread	0.000074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000074
		Average book depth at 3 price increments	NA

EURGBP.	9/7/2018	Average effective spread	0.0001049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001049
		Average book depth at 3 price increments	NA

EURGBP.	9/10/2018	Average effective spread	0.00008994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008994
		Average book depth at 3 price increments	NA

EURGBP.	9/11/2018	Average effective spread	0.00010834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010834
		Average book depth at 3 price increments	NA

EURGBP.	9/12/2018	Average effective spread	0.00008612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008612
		Average book depth at 3 price increments	NA

EURGBP.	9/13/2018	Average effective spread	0.00008411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008411
		Average book depth at 3 price increments	NA

EURGBP.	9/14/2018	Average effective spread	0.00016209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016209
		Average book depth at 3 price increments	NA

EURGBP.	9/17/2018	Average effective spread	0.00010093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010093
		Average book depth at 3 price increments	NA

EURGBP.	9/18/2018	Average effective spread	0.00008776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008776
		Average book depth at 3 price increments	NA

EURGBP.	9/19/2018	Average effective spread	0.00014947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014947
		Average book depth at 3 price increments	NA

EURGBP.	9/20/2018	Average effective spread	0.00008452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008452
		Average book depth at 3 price increments	NA

EURGBP.	9/21/2018	Average effective spread	0.00011344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011344
		Average book depth at 3 price increments	NA

EURGBP.	9/24/2018	Average effective spread	0.00011059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011059
		Average book depth at 3 price increments	NA

EURGBP.	9/25/2018	Average effective spread	0.00011386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011386
		Average book depth at 3 price increments	NA

EURGBP.	9/26/2018	Average effective spread	0.00010115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010115
		Average book depth at 3 price increments	NA

EURGBP.	9/27/2018	Average effective spread	0.0001189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001189
		Average book depth at 3 price increments	NA

EURGBP.	9/28/2018	Average effective spread	0.0000838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000838
		Average book depth at 3 price increments	NA

EURGBPmicro	7/2/2018	Average effective spread	0.00026904
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026904
		Average book depth at 3 price increments	NA

EURGBPmicro	7/3/2018	Average effective spread	0.00023644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023644
		Average book depth at 3 price increments	NA

EURGBPmicro	7/4/2018	Average effective spread	0.00026325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026325
		Average book depth at 3 price increments	NA

EURGBPmicro	7/5/2018	Average effective spread	0.00023982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023982
		Average book depth at 3 price increments	NA

EURGBPmicro	7/6/2018	Average effective spread	0.00023407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023407
		Average book depth at 3 price increments	NA

EURGBPmicro	7/9/2018	Average effective spread	0.00028306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028306
		Average book depth at 3 price increments	NA

EURGBPmicro	7/10/2018	Average effective spread	0.00024219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024219
		Average book depth at 3 price increments	NA

EURGBPmicro	7/11/2018	Average effective spread	0.00025376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025376
		Average book depth at 3 price increments	NA

EURGBPmicro	7/12/2018	Average effective spread	0.00022767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022767
		Average book depth at 3 price increments	NA

EURGBPmicro	7/13/2018	Average effective spread	0.00022558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022558
		Average book depth at 3 price increments	NA

EURGBPmicro	7/16/2018	Average effective spread	0.00023831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023831
		Average book depth at 3 price increments	NA

EURGBPmicro	7/17/2018	Average effective spread	0.00023686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023686
		Average book depth at 3 price increments	NA

EURGBPmicro	7/18/2018	Average effective spread	0.00026526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026526
		Average book depth at 3 price increments	NA

EURGBPmicro	7/19/2018	Average effective spread	0.00024731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024731
		Average book depth at 3 price increments	NA

EURGBPmicro	7/20/2018	Average effective spread	0.00022558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022558
		Average book depth at 3 price increments	NA

EURGBPmicro	7/23/2018	Average effective spread	0.00024284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024284
		Average book depth at 3 price increments	NA

EURGBPmicro	7/24/2018	Average effective spread	0.00023237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023237
		Average book depth at 3 price increments	NA

EURGBPmicro	7/25/2018	Average effective spread	0.00023965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023965
		Average book depth at 3 price increments	NA

EURGBPmicro	7/26/2018	Average effective spread	0.00023127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023127
		Average book depth at 3 price increments	NA

EURGBPmicro	7/27/2018	Average effective spread	0.00023206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023206
		Average book depth at 3 price increments	NA

EURGBPmicro	7/30/2018	Average effective spread	0.00025527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025527
		Average book depth at 3 price increments	NA

EURGBPmicro	7/31/2018	Average effective spread	0.00022308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022308
		Average book depth at 3 price increments	NA

EURGBPmicro	8/1/2018	Average effective spread	0.00022171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022171
		Average book depth at 3 price increments	NA

EURGBPmicro	8/2/2018	Average effective spread	0.00023682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023682
		Average book depth at 3 price increments	NA

EURGBPmicro	8/3/2018	Average effective spread	0.00022396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022396
		Average book depth at 3 price increments	NA

EURGBPmicro	8/6/2018	Average effective spread	0.0002314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002314
		Average book depth at 3 price increments	NA

EURGBPmicro	8/7/2018	Average effective spread	0.00021931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021931
		Average book depth at 3 price increments	NA

EURGBPmicro	8/8/2018	Average effective spread	0.00022375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022375
		Average book depth at 3 price increments	NA

EURGBPmicro	8/9/2018	Average effective spread	0.00022819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022819
		Average book depth at 3 price increments	NA

EURGBPmicro	8/10/2018	Average effective spread	0.00022643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022643
		Average book depth at 3 price increments	NA

EURGBPmicro	8/13/2018	Average effective spread	0.00023478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023478
		Average book depth at 3 price increments	NA

EURGBPmicro	8/14/2018	Average effective spread	0.00024209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024209
		Average book depth at 3 price increments	NA

EURGBPmicro	8/15/2018	Average effective spread	0.00022641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022641
		Average book depth at 3 price increments	NA

EURGBPmicro	8/16/2018	Average effective spread	0.00020917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020917
		Average book depth at 3 price increments	NA

EURGBPmicro	8/17/2018	Average effective spread	0.00023311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023311
		Average book depth at 3 price increments	NA

EURGBPmicro	8/20/2018	Average effective spread	0.00021468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021468
		Average book depth at 3 price increments	NA

EURGBPmicro	8/21/2018	Average effective spread	0.00021945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021945
		Average book depth at 3 price increments	NA

EURGBPmicro	8/22/2018	Average effective spread	0.00021387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021387
		Average book depth at 3 price increments	NA

EURGBPmicro	8/23/2018	Average effective spread	0.00021612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021612
		Average book depth at 3 price increments	NA

EURGBPmicro	8/24/2018	Average effective spread	0.00022042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022042
		Average book depth at 3 price increments	NA

EURGBPmicro	8/27/2018	Average effective spread	0.0002358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002358
		Average book depth at 3 price increments	NA

EURGBPmicro	8/28/2018	Average effective spread	0.00020462
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020462
		Average book depth at 3 price increments	NA

EURGBPmicro	8/29/2018	Average effective spread	0.00021416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021416
		Average book depth at 3 price increments	NA

EURGBPmicro	8/30/2018	Average effective spread	0.0002109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002109
		Average book depth at 3 price increments	NA

EURGBPmicro	8/31/2018	Average effective spread	0.00020981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020981
		Average book depth at 3 price increments	NA

EURGBPmicro	9/3/2018	Average effective spread	0.00027297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027297
		Average book depth at 3 price increments	NA

EURGBPmicro	9/4/2018	Average effective spread	0.00022147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022147
		Average book depth at 3 price increments	NA

EURGBPmicro	9/5/2018	Average effective spread	0.00025521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025521
		Average book depth at 3 price increments	NA

EURGBPmicro	9/6/2018	Average effective spread	0.00021494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021494
		Average book depth at 3 price increments	NA

EURGBPmicro	9/7/2018	Average effective spread	0.00022257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022257
		Average book depth at 3 price increments	NA

EURGBPmicro	9/10/2018	Average effective spread	0.00022478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022478
		Average book depth at 3 price increments	NA

EURGBPmicro	9/11/2018	Average effective spread	0.00024057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024057
		Average book depth at 3 price increments	NA

EURGBPmicro	9/12/2018	Average effective spread	0.00024466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024466
		Average book depth at 3 price increments	NA

EURGBPmicro	9/13/2018	Average effective spread	0.00023009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023009
		Average book depth at 3 price increments	NA

EURGBPmicro	9/14/2018	Average effective spread	0.00027347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027347
		Average book depth at 3 price increments	NA

EURGBPmicro	9/17/2018	Average effective spread	0.00021566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021566
		Average book depth at 3 price increments	NA

EURGBPmicro	9/18/2018	Average effective spread	0.00021429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021429
		Average book depth at 3 price increments	NA

EURGBPmicro	9/19/2018	Average effective spread	0.00025152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025152
		Average book depth at 3 price increments	NA

EURGBPmicro	9/20/2018	Average effective spread	0.00021781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021781
		Average book depth at 3 price increments	NA

EURGBPmicro	9/21/2018	Average effective spread	0.00021423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021423
		Average book depth at 3 price increments	NA

EURGBPmicro	9/24/2018	Average effective spread	0.00023167
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023167
		Average book depth at 3 price increments	NA

EURGBPmicro	9/25/2018	Average effective spread	0.00021593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021593
		Average book depth at 3 price increments	NA

EURGBPmicro	9/26/2018	Average effective spread	0.00022692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022692
		Average book depth at 3 price increments	NA

EURGBPmicro	9/27/2018	Average effective spread	0.0002197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002197
		Average book depth at 3 price increments	NA

EURGBPmicro	9/28/2018	Average effective spread	0.00021842
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021842
		Average book depth at 3 price increments	NA

EURGBPmini	7/4/2018	Average effective spread	0.00020903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020903
		Average book depth at 3 price increments	NA

EURGBPmini	7/9/2018	Average effective spread	0.00020476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020476
		Average book depth at 3 price increments	NA

EURGBPmini	7/10/2018	Average effective spread	0.00021125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021125
		Average book depth at 3 price increments	NA

EURGBPmini	7/13/2018	Average effective spread	0.00022237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022237
		Average book depth at 3 price increments	NA

EURGBPmini	7/17/2018	Average effective spread	0.00024213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024213
		Average book depth at 3 price increments	NA

EURGBPmini	7/18/2018	Average effective spread	0.00021866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021866
		Average book depth at 3 price increments	NA

EURGBPmini	7/19/2018	Average effective spread	0.00022237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022237
		Average book depth at 3 price increments	NA

EURGBPmini	7/26/2018	Average effective spread	0.00022237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022237
		Average book depth at 3 price increments	NA

EURGBPmini	8/7/2018	Average effective spread	0.00021125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021125
		Average book depth at 3 price increments	NA

EURGBPmini	8/8/2018	Average effective spread	0.00032799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032799
		Average book depth at 3 price increments	NA

EURGBPmini	9/7/2018	Average effective spread	0.00018901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018901
		Average book depth at 3 price increments	NA

EURGBPmini	9/10/2018	Average effective spread	0.0002182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002182
		Average book depth at 3 price increments	NA

EURGBPmini	9/11/2018	Average effective spread	0.00024683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024683
		Average book depth at 3 price increments	NA

EURGBPmini	9/18/2018	Average effective spread	0.00020013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020013
		Average book depth at 3 price increments	NA

EURGBPmini	9/21/2018	Average effective spread	0.00022237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022237
		Average book depth at 3 price increments	NA

EURHKD	7/2/2018	Average effective spread	0.00053921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053921
		Average book depth at 3 price increments	NA

EURHKD	7/3/2018	Average effective spread	0.00036168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036168
		Average book depth at 3 price increments	NA

EURHKD	7/4/2018	Average effective spread	0.00036387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036387
		Average book depth at 3 price increments	NA

EURHKD	7/5/2018	Average effective spread	0.00058836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058836
		Average book depth at 3 price increments	NA

EURHKD	7/6/2018	Average effective spread	0.00036238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036238
		Average book depth at 3 price increments	NA

EURHKD	7/9/2018	Average effective spread	0.00038032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038032
		Average book depth at 3 price increments	NA

EURHKD	7/10/2018	Average effective spread	0.00036393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036393
		Average book depth at 3 price increments	NA

EURHKD	7/11/2018	Average effective spread	0.00037531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037531
		Average book depth at 3 price increments	NA

EURHKD	7/12/2018	Average effective spread	0.00036709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036709
		Average book depth at 3 price increments	NA

EURHKD	7/13/2018	Average effective spread	0.00037446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037446
		Average book depth at 3 price increments	NA

EURHKD	7/16/2018	Average effective spread	0.00037304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037304
		Average book depth at 3 price increments	NA

EURHKD	7/17/2018	Average effective spread	0.00036674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036674
		Average book depth at 3 price increments	NA

EURHKD	7/18/2018	Average effective spread	0.00036162
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036162
		Average book depth at 3 price increments	NA

EURHKD	7/19/2018	Average effective spread	0.00036998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036998
		Average book depth at 3 price increments	NA

EURHKD	7/20/2018	Average effective spread	0.00036112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036112
		Average book depth at 3 price increments	NA

EURHKD	7/23/2018	Average effective spread	0.00037237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037237
		Average book depth at 3 price increments	NA

EURHKD	7/24/2018	Average effective spread	0.00036955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036955
		Average book depth at 3 price increments	NA

EURHKD	7/25/2018	Average effective spread	0.00036305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036305
		Average book depth at 3 price increments	NA

EURHKD	7/26/2018	Average effective spread	0.00036819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036819
		Average book depth at 3 price increments	NA

EURHKD	7/27/2018	Average effective spread	0.00036262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036262
		Average book depth at 3 price increments	NA

EURHKD	7/30/2018	Average effective spread	0.00036187
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036187
		Average book depth at 3 price increments	NA

EURHKD	7/31/2018	Average effective spread	0.00036337
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036337
		Average book depth at 3 price increments	NA

EURHKD	8/1/2018	Average effective spread	0.00036899
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036899
		Average book depth at 3 price increments	NA

EURHKD	8/2/2018	Average effective spread	0.00037087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037087
		Average book depth at 3 price increments	NA

EURHKD	8/3/2018	Average effective spread	0.00036112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036112
		Average book depth at 3 price increments	NA

EURHKD	8/6/2018	Average effective spread	0.00036815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036815
		Average book depth at 3 price increments	NA

EURHKD	8/7/2018	Average effective spread	0.00036412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036412
		Average book depth at 3 price increments	NA

EURHKD	8/8/2018	Average effective spread	0.00048261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048261
		Average book depth at 3 price increments	NA

EURHKD	8/9/2018	Average effective spread	0.00036773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036773
		Average book depth at 3 price increments	NA

EURHKD	8/10/2018	Average effective spread	0.00037012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037012
		Average book depth at 3 price increments	NA

EURHKD	8/13/2018	Average effective spread	0.00036674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036674
		Average book depth at 3 price increments	NA

EURHKD	8/14/2018	Average effective spread	0.00036775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036775
		Average book depth at 3 price increments	NA

EURHKD	8/15/2018	Average effective spread	0.00037087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037087
		Average book depth at 3 price increments	NA

EURHKD	8/16/2018	Average effective spread	0.00036157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036157
		Average book depth at 3 price increments	NA

EURHKD	8/17/2018	Average effective spread	0.00037687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037687
		Average book depth at 3 price increments	NA

EURHKD	8/20/2018	Average effective spread	0.00039393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039393
		Average book depth at 3 price increments	NA

EURHKD	8/21/2018	Average effective spread	0.00036037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036037
		Average book depth at 3 price increments	NA

EURHKD	8/22/2018	Average effective spread	0.00037012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037012
		Average book depth at 3 price increments	NA

EURHKD	8/23/2018	Average effective spread	0.00036588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036588
		Average book depth at 3 price increments	NA

EURHKD	8/24/2018	Average effective spread	0.00038429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038429
		Average book depth at 3 price increments	NA

EURHKD	8/27/2018	Average effective spread	0.00036112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036112
		Average book depth at 3 price increments	NA

EURHKD	8/28/2018	Average effective spread	0.00048374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048374
		Average book depth at 3 price increments	NA

EURHKD	8/29/2018	Average effective spread	0.0003613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003613
		Average book depth at 3 price increments	NA

EURHKD	8/30/2018	Average effective spread	0.00036149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036149
		Average book depth at 3 price increments	NA

EURHKD	8/31/2018	Average effective spread	0.00037855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037855
		Average book depth at 3 price increments	NA

EURHKD	9/3/2018	Average effective spread	0.00046686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046686
		Average book depth at 3 price increments	NA

EURHKD	9/4/2018	Average effective spread	0.00036112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036112
		Average book depth at 3 price increments	NA

EURHKD	9/5/2018	Average effective spread	0.00036629
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036629
		Average book depth at 3 price increments	NA

EURHKD	9/7/2018	Average effective spread	0.0003673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003673
		Average book depth at 3 price increments	NA

EURHKD	9/10/2018	Average effective spread	0.00037646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037646
		Average book depth at 3 price increments	NA

EURHKD	9/11/2018	Average effective spread	0.00036243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036243
		Average book depth at 3 price increments	NA

EURHKD	9/12/2018	Average effective spread	0.00045111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045111
		Average book depth at 3 price increments	NA

EURHKD	9/13/2018	Average effective spread	0.00036292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036292
		Average book depth at 3 price increments	NA

EURHKD	9/14/2018	Average effective spread	0.00036168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036168
		Average book depth at 3 price increments	NA

EURHKD	9/17/2018	Average effective spread	0.00036787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036787
		Average book depth at 3 price increments	NA

EURHKD	9/18/2018	Average effective spread	0.00037124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037124
		Average book depth at 3 price increments	NA

EURHKD	9/19/2018	Average effective spread	0.00036112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036112
		Average book depth at 3 price increments	NA

EURHKD	9/20/2018	Average effective spread	0.00035999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035999
		Average book depth at 3 price increments	NA

EURHKD	9/21/2018	Average effective spread	0.00038812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038812
		Average book depth at 3 price increments	NA

EURHKD	9/24/2018	Average effective spread	0.00039843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039843
		Average book depth at 3 price increments	NA

EURHKD	9/26/2018	Average effective spread	0.00036693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036693
		Average book depth at 3 price increments	NA

EURHKD	9/27/2018	Average effective spread	0.00045486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045486
		Average book depth at 3 price increments	NA

EURHKD	9/28/2018	Average effective spread	0.00044857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044857
		Average book depth at 3 price increments	NA

EURHKD.	7/5/2018	Average effective spread	0.00010715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010715
		Average book depth at 3 price increments	NA

EURHKD.	7/11/2018	Average effective spread	0.000108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000108
		Average book depth at 3 price increments	NA

EURHKD.	7/13/2018	Average effective spread	0.0001454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001454
		Average book depth at 3 price increments	NA

EURHKD.	7/16/2018	Average effective spread	0.00010575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010575
		Average book depth at 3 price increments	NA

EURHKD.	7/18/2018	Average effective spread	0.00010687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010687
		Average book depth at 3 price increments	NA

EURHKD.	7/23/2018	Average effective spread	0.000108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000108
		Average book depth at 3 price increments	NA

EURHKD.	8/3/2018	Average effective spread	0.00016987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016987
		Average book depth at 3 price increments	NA

EURHKD.	8/22/2018	Average effective spread	0.000108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000108
		Average book depth at 3 price increments	NA

EURHKD.	9/19/2018	Average effective spread	0.00011137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011137
		Average book depth at 3 price increments	NA

EURHKD.	9/20/2018	Average effective spread	0.00027562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027562
		Average book depth at 3 price increments	NA

EURHKD.	9/25/2018	Average effective spread	0.00016368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016368
		Average book depth at 3 price increments	NA

EURHKD.	9/28/2018	Average effective spread	0.00011137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011137
		Average book depth at 3 price increments	NA

EURHKDmicro	7/2/2018	Average effective spread	0.00037495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037495
		Average book depth at 3 price increments	NA

EURHKDmicro	7/3/2018	Average effective spread	0.00037975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037975
		Average book depth at 3 price increments	NA

EURHKDmicro	7/4/2018	Average effective spread	0.00037872
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037872
		Average book depth at 3 price increments	NA

EURHKDmicro	7/5/2018	Average effective spread	0.00036715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036715
		Average book depth at 3 price increments	NA

EURHKDmicro	7/6/2018	Average effective spread	0.00042469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042469
		Average book depth at 3 price increments	NA

EURHKDmicro	7/9/2018	Average effective spread	0.00036871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036871
		Average book depth at 3 price increments	NA

EURHKDmicro	7/10/2018	Average effective spread	0.00036241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036241
		Average book depth at 3 price increments	NA

EURHKDmicro	7/11/2018	Average effective spread	0.00043193
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043193
		Average book depth at 3 price increments	NA

EURHKDmicro	7/12/2018	Average effective spread	0.00037349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037349
		Average book depth at 3 price increments	NA

EURHKDmicro	7/13/2018	Average effective spread	0.00040972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040972
		Average book depth at 3 price increments	NA

EURHKDmicro	7/16/2018	Average effective spread	0.00042897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042897
		Average book depth at 3 price increments	NA

EURHKDmicro	7/17/2018	Average effective spread	0.00048613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048613
		Average book depth at 3 price increments	NA

EURHKDmicro	7/18/2018	Average effective spread	0.00036357
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036357
		Average book depth at 3 price increments	NA

EURHKDmicro	7/19/2018	Average effective spread	0.0003684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003684
		Average book depth at 3 price increments	NA

EURHKDmicro	7/20/2018	Average effective spread	0.000374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000374
		Average book depth at 3 price increments	NA

EURHKDmicro	7/23/2018	Average effective spread	0.00036895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036895
		Average book depth at 3 price increments	NA

EURHKDmicro	7/24/2018	Average effective spread	0.00036912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036912
		Average book depth at 3 price increments	NA

EURHKDmicro	7/25/2018	Average effective spread	0.00042674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042674
		Average book depth at 3 price increments	NA

EURHKDmicro	7/26/2018	Average effective spread	0.00036674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036674
		Average book depth at 3 price increments	NA

EURHKDmicro	7/27/2018	Average effective spread	0.00037534
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037534
		Average book depth at 3 price increments	NA

EURHKDmicro	7/30/2018	Average effective spread	0.00037156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037156
		Average book depth at 3 price increments	NA

EURHKDmicro	7/31/2018	Average effective spread	0.00040805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040805
		Average book depth at 3 price increments	NA

EURHKDmicro	8/1/2018	Average effective spread	0.00036432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036432
		Average book depth at 3 price increments	NA

EURHKDmicro	8/2/2018	Average effective spread	0.00037194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037194
		Average book depth at 3 price increments	NA

EURHKDmicro	8/3/2018	Average effective spread	0.0003671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003671
		Average book depth at 3 price increments	NA

EURHKDmicro	8/6/2018	Average effective spread	0.00037387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037387
		Average book depth at 3 price increments	NA

EURHKDmicro	8/7/2018	Average effective spread	0.00037115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037115
		Average book depth at 3 price increments	NA

EURHKDmicro	8/8/2018	Average effective spread	0.00037253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037253
		Average book depth at 3 price increments	NA

EURHKDmicro	8/9/2018	Average effective spread	0.00036684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036684
		Average book depth at 3 price increments	NA

EURHKDmicro	8/10/2018	Average effective spread	0.00040759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040759
		Average book depth at 3 price increments	NA

EURHKDmicro	8/13/2018	Average effective spread	0.0004025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004025
		Average book depth at 3 price increments	NA

EURHKDmicro	8/14/2018	Average effective spread	0.00037823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037823
		Average book depth at 3 price increments	NA

EURHKDmicro	8/15/2018	Average effective spread	0.00036967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036967
		Average book depth at 3 price increments	NA

EURHKDmicro	8/16/2018	Average effective spread	0.00036647
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036647
		Average book depth at 3 price increments	NA

EURHKDmicro	8/17/2018	Average effective spread	0.00040376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040376
		Average book depth at 3 price increments	NA

EURHKDmicro	8/20/2018	Average effective spread	0.00037626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037626
		Average book depth at 3 price increments	NA

EURHKDmicro	8/21/2018	Average effective spread	0.00043976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043976
		Average book depth at 3 price increments	NA

EURHKDmicro	8/22/2018	Average effective spread	0.00037333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037333
		Average book depth at 3 price increments	NA

EURHKDmicro	8/23/2018	Average effective spread	0.00036428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036428
		Average book depth at 3 price increments	NA

EURHKDmicro	8/24/2018	Average effective spread	0.00038235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038235
		Average book depth at 3 price increments	NA

EURHKDmicro	8/27/2018	Average effective spread	0.00036856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036856
		Average book depth at 3 price increments	NA

EURHKDmicro	8/28/2018	Average effective spread	0.00036891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036891
		Average book depth at 3 price increments	NA

EURHKDmicro	8/29/2018	Average effective spread	0.00036674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036674
		Average book depth at 3 price increments	NA

EURHKDmicro	8/30/2018	Average effective spread	0.00037858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037858
		Average book depth at 3 price increments	NA

EURHKDmicro	8/31/2018	Average effective spread	0.00039199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039199
		Average book depth at 3 price increments	NA

EURHKDmicro	9/3/2018	Average effective spread	0.00040888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040888
		Average book depth at 3 price increments	NA

EURHKDmicro	9/4/2018	Average effective spread	0.00036971
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036971
		Average book depth at 3 price increments	NA

EURHKDmicro	9/5/2018	Average effective spread	0.00037549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037549
		Average book depth at 3 price increments	NA

EURHKDmicro	9/6/2018	Average effective spread	0.00037962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037962
		Average book depth at 3 price increments	NA

EURHKDmicro	9/7/2018	Average effective spread	0.00041558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041558
		Average book depth at 3 price increments	NA

EURHKDmicro	9/10/2018	Average effective spread	0.000394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000394
		Average book depth at 3 price increments	NA

EURHKDmicro	9/11/2018	Average effective spread	0.00036365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036365
		Average book depth at 3 price increments	NA

EURHKDmicro	9/12/2018	Average effective spread	0.00038671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038671
		Average book depth at 3 price increments	NA

EURHKDmicro	9/13/2018	Average effective spread	0.00036986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036986
		Average book depth at 3 price increments	NA

EURHKDmicro	9/14/2018	Average effective spread	0.00039692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039692
		Average book depth at 3 price increments	NA

EURHKDmicro	9/17/2018	Average effective spread	0.00037418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037418
		Average book depth at 3 price increments	NA

EURHKDmicro	9/18/2018	Average effective spread	0.00038287
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038287
		Average book depth at 3 price increments	NA

EURHKDmicro	9/19/2018	Average effective spread	0.0003674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003674
		Average book depth at 3 price increments	NA

EURHKDmicro	9/20/2018	Average effective spread	0.00037468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037468
		Average book depth at 3 price increments	NA

EURHKDmicro	9/21/2018	Average effective spread	0.00039708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039708
		Average book depth at 3 price increments	NA

EURHKDmicro	9/24/2018	Average effective spread	0.00041057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041057
		Average book depth at 3 price increments	NA

EURHKDmicro	9/25/2018	Average effective spread	0.00052407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052407
		Average book depth at 3 price increments	NA

EURHKDmicro	9/26/2018	Average effective spread	0.00047789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047789
		Average book depth at 3 price increments	NA

EURHKDmicro	9/27/2018	Average effective spread	0.0003992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003992
		Average book depth at 3 price increments	NA

EURHKDmicro	9/28/2018	Average effective spread	0.00046076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046076
		Average book depth at 3 price increments	NA

EURHUF	7/2/2018	Average effective spread	0.00090897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090897
		Average book depth at 3 price increments	NA

EURHUF	7/3/2018	Average effective spread	0.00101538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101538
		Average book depth at 3 price increments	NA

EURHUF	7/4/2018	Average effective spread	0.00098711
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098711
		Average book depth at 3 price increments	NA

EURHUF	7/5/2018	Average effective spread	0.00095948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095948
		Average book depth at 3 price increments	NA

EURHUF	7/6/2018	Average effective spread	0.00101147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101147
		Average book depth at 3 price increments	NA

EURHUF	7/9/2018	Average effective spread	0.00101449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101449
		Average book depth at 3 price increments	NA

EURHUF	7/10/2018	Average effective spread	0.00094058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094058
		Average book depth at 3 price increments	NA

EURHUF	7/11/2018	Average effective spread	0.0010153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010153
		Average book depth at 3 price increments	NA

EURHUF	7/12/2018	Average effective spread	0.00130766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130766
		Average book depth at 3 price increments	NA

EURHUF	7/13/2018	Average effective spread	0.00087404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087404
		Average book depth at 3 price increments	NA

EURHUF	7/16/2018	Average effective spread	0.000869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000869
		Average book depth at 3 price increments	NA

EURHUF	7/17/2018	Average effective spread	0.00122419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122419
		Average book depth at 3 price increments	NA

EURHUF	7/18/2018	Average effective spread	0.0010789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010789
		Average book depth at 3 price increments	NA

EURHUF	7/19/2018	Average effective spread	0.00092139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092139
		Average book depth at 3 price increments	NA

EURHUF	7/20/2018	Average effective spread	0.00089819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089819
		Average book depth at 3 price increments	NA

EURHUF	7/23/2018	Average effective spread	0.00131561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131561
		Average book depth at 3 price increments	NA

EURHUF	7/24/2018	Average effective spread	0.0008838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008838
		Average book depth at 3 price increments	NA

EURHUF	7/25/2018	Average effective spread	0.00084704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084704
		Average book depth at 3 price increments	NA

EURHUF	7/26/2018	Average effective spread	0.00089916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089916
		Average book depth at 3 price increments	NA

EURHUF	7/27/2018	Average effective spread	0.00087822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087822
		Average book depth at 3 price increments	NA

EURHUF	7/30/2018	Average effective spread	0.00109195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109195
		Average book depth at 3 price increments	NA

EURHUF	7/31/2018	Average effective spread	0.00084504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084504
		Average book depth at 3 price increments	NA

EURHUF	8/1/2018	Average effective spread	0.00138539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00138539
		Average book depth at 3 price increments	NA

EURHUF	8/2/2018	Average effective spread	0.00090223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090223
		Average book depth at 3 price increments	NA

EURHUF	8/3/2018	Average effective spread	0.00106769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106769
		Average book depth at 3 price increments	NA

EURHUF	8/6/2018	Average effective spread	0.00113288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113288
		Average book depth at 3 price increments	NA

EURHUF	8/7/2018	Average effective spread	0.00128654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128654
		Average book depth at 3 price increments	NA

EURHUF	8/8/2018	Average effective spread	0.00114095
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114095
		Average book depth at 3 price increments	NA

EURHUF	8/9/2018	Average effective spread	0.00091567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091567
		Average book depth at 3 price increments	NA

EURHUF	8/10/2018	Average effective spread	0.0011489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011489
		Average book depth at 3 price increments	NA

EURHUF	8/13/2018	Average effective spread	0.00106558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106558
		Average book depth at 3 price increments	NA

EURHUF	8/14/2018	Average effective spread	0.00098461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098461
		Average book depth at 3 price increments	NA

EURHUF	8/15/2018	Average effective spread	0.00103407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103407
		Average book depth at 3 price increments	NA

EURHUF	8/16/2018	Average effective spread	0.0010619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010619
		Average book depth at 3 price increments	NA

EURHUF	8/17/2018	Average effective spread	0.00096761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096761
		Average book depth at 3 price increments	NA

EURHUF	8/20/2018	Average effective spread	0.00100883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100883
		Average book depth at 3 price increments	NA

EURHUF	8/21/2018	Average effective spread	0.0010078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010078
		Average book depth at 3 price increments	NA

EURHUF	8/22/2018	Average effective spread	0.0010486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010486
		Average book depth at 3 price increments	NA

EURHUF	8/23/2018	Average effective spread	0.00099715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099715
		Average book depth at 3 price increments	NA

EURHUF	8/24/2018	Average effective spread	0.00105108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105108
		Average book depth at 3 price increments	NA

EURHUF	8/27/2018	Average effective spread	0.00143235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00143235
		Average book depth at 3 price increments	NA

EURHUF	8/28/2018	Average effective spread	0.00093154
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093154
		Average book depth at 3 price increments	NA

EURHUF	8/29/2018	Average effective spread	0.00099543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099543
		Average book depth at 3 price increments	NA

EURHUF	8/30/2018	Average effective spread	0.00087752
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087752
		Average book depth at 3 price increments	NA

EURHUF	8/31/2018	Average effective spread	0.00084189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084189
		Average book depth at 3 price increments	NA

EURHUF	9/3/2018	Average effective spread	0.00087641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087641
		Average book depth at 3 price increments	NA

EURHUF	9/4/2018	Average effective spread	0.00080617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080617
		Average book depth at 3 price increments	NA

EURHUF	9/5/2018	Average effective spread	0.00080879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080879
		Average book depth at 3 price increments	NA

EURHUF	9/6/2018	Average effective spread	0.00078305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078305
		Average book depth at 3 price increments	NA

EURHUF	9/7/2018	Average effective spread	0.00079979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079979
		Average book depth at 3 price increments	NA

EURHUF	9/10/2018	Average effective spread	0.00089612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089612
		Average book depth at 3 price increments	NA

EURHUF	9/11/2018	Average effective spread	0.00080938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080938
		Average book depth at 3 price increments	NA

EURHUF	9/12/2018	Average effective spread	0.0008254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008254
		Average book depth at 3 price increments	NA

EURHUF	9/13/2018	Average effective spread	0.0008084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008084
		Average book depth at 3 price increments	NA

EURHUF	9/14/2018	Average effective spread	0.00086029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086029
		Average book depth at 3 price increments	NA

EURHUF	9/17/2018	Average effective spread	0.00087487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087487
		Average book depth at 3 price increments	NA

EURHUF	9/18/2018	Average effective spread	0.00087332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087332
		Average book depth at 3 price increments	NA

EURHUF	9/19/2018	Average effective spread	0.00096709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096709
		Average book depth at 3 price increments	NA

EURHUF	9/20/2018	Average effective spread	0.00169821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00169821
		Average book depth at 3 price increments	NA

EURHUF	9/21/2018	Average effective spread	0.00086971
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086971
		Average book depth at 3 price increments	NA

EURHUF	9/24/2018	Average effective spread	0.00075353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075353
		Average book depth at 3 price increments	NA

EURHUF	9/25/2018	Average effective spread	0.00078027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078027
		Average book depth at 3 price increments	NA

EURHUF	9/26/2018	Average effective spread	0.00080995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080995
		Average book depth at 3 price increments	NA

EURHUF	9/27/2018	Average effective spread	0.0007237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007237
		Average book depth at 3 price increments	NA

EURHUF	9/28/2018	Average effective spread	0.00083674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083674
		Average book depth at 3 price increments	NA

EURHUF.	7/2/2018	Average effective spread	0.00052657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052657
		Average book depth at 3 price increments	NA

EURHUF.	7/3/2018	Average effective spread	0.00052616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052616
		Average book depth at 3 price increments	NA

EURHUF.	7/4/2018	Average effective spread	0.0004905
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004905
		Average book depth at 3 price increments	NA

EURHUF.	7/5/2018	Average effective spread	0.00126232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126232
		Average book depth at 3 price increments	NA

EURHUF.	7/6/2018	Average effective spread	0.00047762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047762
		Average book depth at 3 price increments	NA

EURHUF.	7/9/2018	Average effective spread	0.00162762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00162762
		Average book depth at 3 price increments	NA

EURHUF.	7/10/2018	Average effective spread	0.00048535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048535
		Average book depth at 3 price increments	NA

EURHUF.	7/16/2018	Average effective spread	0.0004668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004668
		Average book depth at 3 price increments	NA

EURHUF.	7/17/2018	Average effective spread	0.00322124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00322124
		Average book depth at 3 price increments	NA

EURHUF.	7/19/2018	Average effective spread	0.00045907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045907
		Average book depth at 3 price increments	NA

EURHUF.	7/20/2018	Average effective spread	0.00057036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057036
		Average book depth at 3 price increments	NA

EURHUF.	7/24/2018	Average effective spread	0.00049772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049772
		Average book depth at 3 price increments	NA

EURHUF.	7/27/2018	Average effective spread	0.00045444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045444
		Average book depth at 3 price increments	NA

EURHUF.	7/30/2018	Average effective spread	0.00052502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052502
		Average book depth at 3 price increments	NA

EURHUF.	7/31/2018	Average effective spread	0.00057964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057964
		Average book depth at 3 price increments	NA

EURHUF.	8/1/2018	Average effective spread	0.00049772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049772
		Average book depth at 3 price increments	NA

EURHUF.	8/2/2018	Average effective spread	0.00046062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046062
		Average book depth at 3 price increments	NA

EURHUF.	8/10/2018	Average effective spread	0.00078367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078367
		Average book depth at 3 price increments	NA

EURHUF.	8/14/2018	Average effective spread	0.00067186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067186
		Average book depth at 3 price increments	NA

EURHUF.	8/15/2018	Average effective spread	0.00068258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068258
		Average book depth at 3 price increments	NA

EURHUF.	9/18/2018	Average effective spread	0.00061596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061596
		Average book depth at 3 price increments	NA

EURHUF.	9/21/2018	Average effective spread	0.00061519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061519
		Average book depth at 3 price increments	NA

EURHUF.	9/24/2018	Average effective spread	0.00259059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00259059
		Average book depth at 3 price increments	NA

EURHUFmicro	7/2/2018	Average effective spread	0.00098884
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098884
		Average book depth at 3 price increments	NA

EURHUFmicro	7/3/2018	Average effective spread	0.00094924
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094924
		Average book depth at 3 price increments	NA

EURHUFmicro	7/4/2018	Average effective spread	0.00103952
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103952
		Average book depth at 3 price increments	NA

EURHUFmicro	7/5/2018	Average effective spread	0.00102311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102311
		Average book depth at 3 price increments	NA

EURHUFmicro	7/6/2018	Average effective spread	0.00098077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098077
		Average book depth at 3 price increments	NA

EURHUFmicro	7/9/2018	Average effective spread	0.00099906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099906
		Average book depth at 3 price increments	NA

EURHUFmicro	7/10/2018	Average effective spread	0.00088454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088454
		Average book depth at 3 price increments	NA

EURHUFmicro	7/11/2018	Average effective spread	0.00122955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122955
		Average book depth at 3 price increments	NA

EURHUFmicro	7/12/2018	Average effective spread	0.001101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.001101
		Average book depth at 3 price increments	NA

EURHUFmicro	7/13/2018	Average effective spread	0.00092203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092203
		Average book depth at 3 price increments	NA

EURHUFmicro	7/16/2018	Average effective spread	0.00090216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090216
		Average book depth at 3 price increments	NA

EURHUFmicro	7/17/2018	Average effective spread	0.00089597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089597
		Average book depth at 3 price increments	NA

EURHUFmicro	7/18/2018	Average effective spread	0.00086069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086069
		Average book depth at 3 price increments	NA

EURHUFmicro	7/19/2018	Average effective spread	0.00090493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090493
		Average book depth at 3 price increments	NA

EURHUFmicro	7/20/2018	Average effective spread	0.0009739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009739
		Average book depth at 3 price increments	NA

EURHUFmicro	7/23/2018	Average effective spread	0.0011424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011424
		Average book depth at 3 price increments	NA

EURHUFmicro	7/24/2018	Average effective spread	0.00096884
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096884
		Average book depth at 3 price increments	NA

EURHUFmicro	7/25/2018	Average effective spread	0.00092801
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092801
		Average book depth at 3 price increments	NA

EURHUFmicro	7/26/2018	Average effective spread	0.00090334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090334
		Average book depth at 3 price increments	NA

EURHUFmicro	7/27/2018	Average effective spread	0.00097522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097522
		Average book depth at 3 price increments	NA

EURHUFmicro	7/30/2018	Average effective spread	0.00098285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098285
		Average book depth at 3 price increments	NA

EURHUFmicro	7/31/2018	Average effective spread	0.00090469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090469
		Average book depth at 3 price increments	NA

EURHUFmicro	8/1/2018	Average effective spread	0.00092636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092636
		Average book depth at 3 price increments	NA

EURHUFmicro	8/2/2018	Average effective spread	0.00100683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100683
		Average book depth at 3 price increments	NA

EURHUFmicro	8/3/2018	Average effective spread	0.00099019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099019
		Average book depth at 3 price increments	NA

EURHUFmicro	8/6/2018	Average effective spread	0.00122033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122033
		Average book depth at 3 price increments	NA

EURHUFmicro	8/7/2018	Average effective spread	0.00099411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099411
		Average book depth at 3 price increments	NA

EURHUFmicro	8/8/2018	Average effective spread	0.00085632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085632
		Average book depth at 3 price increments	NA

EURHUFmicro	8/9/2018	Average effective spread	0.00088193
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088193
		Average book depth at 3 price increments	NA

EURHUFmicro	8/10/2018	Average effective spread	0.00127201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127201
		Average book depth at 3 price increments	NA

EURHUFmicro	8/13/2018	Average effective spread	0.00125352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125352
		Average book depth at 3 price increments	NA

EURHUFmicro	8/14/2018	Average effective spread	0.00113163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113163
		Average book depth at 3 price increments	NA

EURHUFmicro	8/15/2018	Average effective spread	0.00108663
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108663
		Average book depth at 3 price increments	NA

EURHUFmicro	8/16/2018	Average effective spread	0.00095548
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095548
		Average book depth at 3 price increments	NA

EURHUFmicro	8/17/2018	Average effective spread	0.00118417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118417
		Average book depth at 3 price increments	NA

EURHUFmicro	8/20/2018	Average effective spread	0.00102351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102351
		Average book depth at 3 price increments	NA

EURHUFmicro	8/21/2018	Average effective spread	0.0010655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010655
		Average book depth at 3 price increments	NA

EURHUFmicro	8/22/2018	Average effective spread	0.00115707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115707
		Average book depth at 3 price increments	NA

EURHUFmicro	8/23/2018	Average effective spread	0.0011811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011811
		Average book depth at 3 price increments	NA

EURHUFmicro	8/24/2018	Average effective spread	0.00099852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099852
		Average book depth at 3 price increments	NA

EURHUFmicro	8/27/2018	Average effective spread	0.00097997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097997
		Average book depth at 3 price increments	NA

EURHUFmicro	8/29/2018	Average effective spread	0.00097087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097087
		Average book depth at 3 price increments	NA

EURHUFmicro	8/30/2018	Average effective spread	0.0008739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008739
		Average book depth at 3 price increments	NA

EURHUFmicro	8/31/2018	Average effective spread	0.00182665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00182665
		Average book depth at 3 price increments	NA

EURHUFmicro	9/3/2018	Average effective spread	0.00095943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095943
		Average book depth at 3 price increments	NA

EURHUFmicro	9/4/2018	Average effective spread	0.00095565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095565
		Average book depth at 3 price increments	NA

EURHUFmicro	9/5/2018	Average effective spread	0.00081853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081853
		Average book depth at 3 price increments	NA

EURHUFmicro	9/6/2018	Average effective spread	0.00110932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110932
		Average book depth at 3 price increments	NA

EURHUFmicro	9/7/2018	Average effective spread	0.00085811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085811
		Average book depth at 3 price increments	NA

EURHUFmicro	9/10/2018	Average effective spread	0.00119685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119685
		Average book depth at 3 price increments	NA

EURHUFmicro	9/11/2018	Average effective spread	0.00088414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088414
		Average book depth at 3 price increments	NA

EURHUFmicro	9/12/2018	Average effective spread	0.00083903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083903
		Average book depth at 3 price increments	NA

EURHUFmicro	9/13/2018	Average effective spread	0.00090807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090807
		Average book depth at 3 price increments	NA

EURHUFmicro	9/14/2018	Average effective spread	0.00100471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100471
		Average book depth at 3 price increments	NA

EURHUFmicro	9/17/2018	Average effective spread	0.00148542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00148542
		Average book depth at 3 price increments	NA

EURHUFmicro	9/18/2018	Average effective spread	0.00094678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094678
		Average book depth at 3 price increments	NA

EURHUFmicro	9/19/2018	Average effective spread	0.00108508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108508
		Average book depth at 3 price increments	NA

EURHUFmicro	9/20/2018	Average effective spread	0.00078301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078301
		Average book depth at 3 price increments	NA

EURHUFmicro	9/21/2018	Average effective spread	0.00083798
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083798
		Average book depth at 3 price increments	NA

EURHUFmicro	9/24/2018	Average effective spread	0.00093647
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093647
		Average book depth at 3 price increments	NA

EURHUFmicro	9/25/2018	Average effective spread	0.00082776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082776
		Average book depth at 3 price increments	NA

EURHUFmicro	9/26/2018	Average effective spread	0.00081149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081149
		Average book depth at 3 price increments	NA

EURHUFmicro	9/27/2018	Average effective spread	0.00103253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103253
		Average book depth at 3 price increments	NA

EURHUFmicro	9/28/2018	Average effective spread	0.00075894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075894
		Average book depth at 3 price increments	NA

EURJPY	7/2/2018	Average effective spread	0.00021498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021498
		Average book depth at 3 price increments	NA

EURJPY	7/3/2018	Average effective spread	0.00020342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020342
		Average book depth at 3 price increments	NA

EURJPY	7/4/2018	Average effective spread	0.00022434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022434
		Average book depth at 3 price increments	NA

EURJPY	7/5/2018	Average effective spread	0.00020914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020914
		Average book depth at 3 price increments	NA

EURJPY	7/6/2018	Average effective spread	0.00022289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022289
		Average book depth at 3 price increments	NA

EURJPY	7/9/2018	Average effective spread	0.00020731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020731
		Average book depth at 3 price increments	NA

EURJPY	7/10/2018	Average effective spread	0.00020283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020283
		Average book depth at 3 price increments	NA

EURJPY	7/11/2018	Average effective spread	0.00021295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021295
		Average book depth at 3 price increments	NA

EURJPY	7/12/2018	Average effective spread	0.00020572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020572
		Average book depth at 3 price increments	NA

EURJPY	7/13/2018	Average effective spread	0.00019794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019794
		Average book depth at 3 price increments	NA

EURJPY	7/16/2018	Average effective spread	0.00021088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021088
		Average book depth at 3 price increments	NA

EURJPY	7/17/2018	Average effective spread	0.00020012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020012
		Average book depth at 3 price increments	NA

EURJPY	7/18/2018	Average effective spread	0.00019714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019714
		Average book depth at 3 price increments	NA

EURJPY	7/19/2018	Average effective spread	0.0002078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002078
		Average book depth at 3 price increments	NA

EURJPY	7/20/2018	Average effective spread	0.00020291
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020291
		Average book depth at 3 price increments	NA

EURJPY	7/23/2018	Average effective spread	0.00019662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019662
		Average book depth at 3 price increments	NA

EURJPY	7/24/2018	Average effective spread	0.00020204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020204
		Average book depth at 3 price increments	NA

EURJPY	7/25/2018	Average effective spread	0.00019989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019989
		Average book depth at 3 price increments	NA

EURJPY	7/26/2018	Average effective spread	0.00021179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021179
		Average book depth at 3 price increments	NA

EURJPY	7/27/2018	Average effective spread	0.00022123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022123
		Average book depth at 3 price increments	NA

EURJPY	7/30/2018	Average effective spread	0.00019837
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019837
		Average book depth at 3 price increments	NA

EURJPY	7/31/2018	Average effective spread	0.00021137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021137
		Average book depth at 3 price increments	NA

EURJPY	8/1/2018	Average effective spread	0.00020914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020914
		Average book depth at 3 price increments	NA

EURJPY	8/2/2018	Average effective spread	0.00019361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019361
		Average book depth at 3 price increments	NA

EURJPY	8/3/2018	Average effective spread	0.0001935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001935
		Average book depth at 3 price increments	NA

EURJPY	8/6/2018	Average effective spread	0.00021188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021188
		Average book depth at 3 price increments	NA

EURJPY	8/7/2018	Average effective spread	0.00019206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019206
		Average book depth at 3 price increments	NA

EURJPY	8/8/2018	Average effective spread	0.00020185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020185
		Average book depth at 3 price increments	NA

EURJPY	8/9/2018	Average effective spread	0.00020626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020626
		Average book depth at 3 price increments	NA

EURJPY	8/10/2018	Average effective spread	0.00020543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020543
		Average book depth at 3 price increments	NA

EURJPY	8/13/2018	Average effective spread	0.00022081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022081
		Average book depth at 3 price increments	NA

EURJPY	8/14/2018	Average effective spread	0.00020486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020486
		Average book depth at 3 price increments	NA

EURJPY	8/15/2018	Average effective spread	0.00019977
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019977
		Average book depth at 3 price increments	NA

EURJPY	8/16/2018	Average effective spread	0.00020236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020236
		Average book depth at 3 price increments	NA

EURJPY	8/17/2018	Average effective spread	0.00020403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020403
		Average book depth at 3 price increments	NA

EURJPY	8/20/2018	Average effective spread	0.00020408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020408
		Average book depth at 3 price increments	NA

EURJPY	8/21/2018	Average effective spread	0.00020401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020401
		Average book depth at 3 price increments	NA

EURJPY	8/22/2018	Average effective spread	0.0001997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001997
		Average book depth at 3 price increments	NA

EURJPY	8/23/2018	Average effective spread	0.00019872
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019872
		Average book depth at 3 price increments	NA

EURJPY	8/24/2018	Average effective spread	0.00020244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020244
		Average book depth at 3 price increments	NA

EURJPY	8/27/2018	Average effective spread	0.00019691
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019691
		Average book depth at 3 price increments	NA

EURJPY	8/28/2018	Average effective spread	0.00020221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020221
		Average book depth at 3 price increments	NA

EURJPY	8/29/2018	Average effective spread	0.00019906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019906
		Average book depth at 3 price increments	NA

EURJPY	8/30/2018	Average effective spread	0.00019976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019976
		Average book depth at 3 price increments	NA

EURJPY	8/31/2018	Average effective spread	0.00020344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020344
		Average book depth at 3 price increments	NA

EURJPY	9/3/2018	Average effective spread	0.00024719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024719
		Average book depth at 3 price increments	NA

EURJPY	9/4/2018	Average effective spread	0.0002255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002255
		Average book depth at 3 price increments	NA

EURJPY	9/5/2018	Average effective spread	0.000221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000221
		Average book depth at 3 price increments	NA

EURJPY	9/6/2018	Average effective spread	0.00020861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020861
		Average book depth at 3 price increments	NA

EURJPY	9/7/2018	Average effective spread	0.00020329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020329
		Average book depth at 3 price increments	NA

EURJPY	9/10/2018	Average effective spread	0.00021841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021841
		Average book depth at 3 price increments	NA

EURJPY	9/11/2018	Average effective spread	0.00019956
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019956
		Average book depth at 3 price increments	NA

EURJPY	9/12/2018	Average effective spread	0.00020361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020361
		Average book depth at 3 price increments	NA

EURJPY	9/13/2018	Average effective spread	0.00021354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021354
		Average book depth at 3 price increments	NA

EURJPY	9/14/2018	Average effective spread	0.00021336
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021336
		Average book depth at 3 price increments	NA

EURJPY	9/17/2018	Average effective spread	0.00019184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019184
		Average book depth at 3 price increments	NA

EURJPY	9/18/2018	Average effective spread	0.00019542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019542
		Average book depth at 3 price increments	NA

EURJPY	9/19/2018	Average effective spread	0.00019445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019445
		Average book depth at 3 price increments	NA

EURJPY	9/20/2018	Average effective spread	0.00019737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019737
		Average book depth at 3 price increments	NA

EURJPY	9/21/2018	Average effective spread	0.0002067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002067
		Average book depth at 3 price increments	NA

EURJPY	9/24/2018	Average effective spread	0.0002164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002164
		Average book depth at 3 price increments	NA

EURJPY	9/25/2018	Average effective spread	0.0002538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002538
		Average book depth at 3 price increments	NA

EURJPY	9/26/2018	Average effective spread	0.00020106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020106
		Average book depth at 3 price increments	NA

EURJPY	9/27/2018	Average effective spread	0.00019357
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019357
		Average book depth at 3 price increments	NA

EURJPY	9/28/2018	Average effective spread	0.00018712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018712
		Average book depth at 3 price increments	NA

EURJPY.	7/2/2018	Average effective spread	0.00007726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007726
		Average book depth at 3 price increments	NA

EURJPY.	7/3/2018	Average effective spread	0.00005817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005817
		Average book depth at 3 price increments	NA

EURJPY.	7/4/2018	Average effective spread	0.00008708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008708
		Average book depth at 3 price increments	NA

EURJPY.	7/5/2018	Average effective spread	0.00006423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006423
		Average book depth at 3 price increments	NA

EURJPY.	7/6/2018	Average effective spread	0.00006268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006268
		Average book depth at 3 price increments	NA

EURJPY.	7/9/2018	Average effective spread	0.00005698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005698
		Average book depth at 3 price increments	NA

EURJPY.	7/10/2018	Average effective spread	0.00005022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005022
		Average book depth at 3 price increments	NA

EURJPY.	7/11/2018	Average effective spread	0.00006639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006639
		Average book depth at 3 price increments	NA

EURJPY.	7/12/2018	Average effective spread	0.00005605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005605
		Average book depth at 3 price increments	NA

EURJPY.	7/13/2018	Average effective spread	0.00004733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004733
		Average book depth at 3 price increments	NA

EURJPY.	7/16/2018	Average effective spread	0.00006295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006295
		Average book depth at 3 price increments	NA

EURJPY.	7/17/2018	Average effective spread	0.00004603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004603
		Average book depth at 3 price increments	NA

EURJPY.	7/18/2018	Average effective spread	0.00005146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005146
		Average book depth at 3 price increments	NA

EURJPY.	7/19/2018	Average effective spread	0.00006448
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006448
		Average book depth at 3 price increments	NA

EURJPY.	7/20/2018	Average effective spread	0.00005377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005377
		Average book depth at 3 price increments	NA

EURJPY.	7/23/2018	Average effective spread	0.00004621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004621
		Average book depth at 3 price increments	NA

EURJPY.	7/24/2018	Average effective spread	0.00005492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005492
		Average book depth at 3 price increments	NA

EURJPY.	7/25/2018	Average effective spread	0.00004989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004989
		Average book depth at 3 price increments	NA

EURJPY.	7/26/2018	Average effective spread	0.0001046
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001046
		Average book depth at 3 price increments	NA

EURJPY.	7/27/2018	Average effective spread	0.00012507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012507
		Average book depth at 3 price increments	NA

EURJPY.	7/30/2018	Average effective spread	0.00005094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005094
		Average book depth at 3 price increments	NA

EURJPY.	7/31/2018	Average effective spread	0.00009219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009219
		Average book depth at 3 price increments	NA

EURJPY.	8/1/2018	Average effective spread	0.00004685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004685
		Average book depth at 3 price increments	NA

EURJPY.	8/2/2018	Average effective spread	0.00004647
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004647
		Average book depth at 3 price increments	NA

EURJPY.	8/3/2018	Average effective spread	0.0000535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000535
		Average book depth at 3 price increments	NA

EURJPY.	8/6/2018	Average effective spread	0.00005253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005253
		Average book depth at 3 price increments	NA

EURJPY.	8/7/2018	Average effective spread	0.00006742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006742
		Average book depth at 3 price increments	NA

EURJPY.	8/8/2018	Average effective spread	0.00006507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006507
		Average book depth at 3 price increments	NA

EURJPY.	8/9/2018	Average effective spread	0.00007578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007578
		Average book depth at 3 price increments	NA

EURJPY.	8/10/2018	Average effective spread	0.00005293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005293
		Average book depth at 3 price increments	NA

EURJPY.	8/13/2018	Average effective spread	0.00008058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008058
		Average book depth at 3 price increments	NA

EURJPY.	8/14/2018	Average effective spread	0.00006272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006272
		Average book depth at 3 price increments	NA

EURJPY.	8/15/2018	Average effective spread	0.00004947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004947
		Average book depth at 3 price increments	NA

EURJPY.	8/16/2018	Average effective spread	0.00005346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005346
		Average book depth at 3 price increments	NA

EURJPY.	8/17/2018	Average effective spread	0.00007759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007759
		Average book depth at 3 price increments	NA

EURJPY.	8/20/2018	Average effective spread	0.00005791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005791
		Average book depth at 3 price increments	NA

EURJPY.	8/21/2018	Average effective spread	0.00005486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005486
		Average book depth at 3 price increments	NA

EURJPY.	8/22/2018	Average effective spread	0.00005954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005954
		Average book depth at 3 price increments	NA

EURJPY.	8/23/2018	Average effective spread	0.00005393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005393
		Average book depth at 3 price increments	NA

EURJPY.	8/24/2018	Average effective spread	0.00006966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006966
		Average book depth at 3 price increments	NA

EURJPY.	8/27/2018	Average effective spread	0.00005594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005594
		Average book depth at 3 price increments	NA

EURJPY.	8/28/2018	Average effective spread	0.00005097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005097
		Average book depth at 3 price increments	NA

EURJPY.	8/29/2018	Average effective spread	0.00005984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005984
		Average book depth at 3 price increments	NA

EURJPY.	8/30/2018	Average effective spread	0.00005217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005217
		Average book depth at 3 price increments	NA

EURJPY.	8/31/2018	Average effective spread	0.00005087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005087
		Average book depth at 3 price increments	NA

EURJPY.	9/3/2018	Average effective spread	0.00006466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006466
		Average book depth at 3 price increments	NA

EURJPY.	9/4/2018	Average effective spread	0.00005164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005164
		Average book depth at 3 price increments	NA

EURJPY.	9/5/2018	Average effective spread	0.00006964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006964
		Average book depth at 3 price increments	NA

EURJPY.	9/6/2018	Average effective spread	0.00005214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005214
		Average book depth at 3 price increments	NA

EURJPY.	9/7/2018	Average effective spread	0.00006114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006114
		Average book depth at 3 price increments	NA

EURJPY.	9/10/2018	Average effective spread	0.00005238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005238
		Average book depth at 3 price increments	NA

EURJPY.	9/11/2018	Average effective spread	0.00005376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005376
		Average book depth at 3 price increments	NA

EURJPY.	9/12/2018	Average effective spread	0.00006341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006341
		Average book depth at 3 price increments	NA

EURJPY.	9/13/2018	Average effective spread	0.00004337
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004337
		Average book depth at 3 price increments	NA

EURJPY.	9/14/2018	Average effective spread	0.00005221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005221
		Average book depth at 3 price increments	NA

EURJPY.	9/17/2018	Average effective spread	0.00002384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002384
		Average book depth at 3 price increments	NA

EURJPY.	9/18/2018	Average effective spread	0.00003214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003214
		Average book depth at 3 price increments	NA

EURJPY.	9/19/2018	Average effective spread	0.00002823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002823
		Average book depth at 3 price increments	NA

EURJPY.	9/20/2018	Average effective spread	0.00003565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003565
		Average book depth at 3 price increments	NA

EURJPY.	9/21/2018	Average effective spread	0.00004641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004641
		Average book depth at 3 price increments	NA

EURJPY.	9/24/2018	Average effective spread	0.00004996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004996
		Average book depth at 3 price increments	NA

EURJPY.	9/25/2018	Average effective spread	0.00027063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027063
		Average book depth at 3 price increments	NA

EURJPY.	9/26/2018	Average effective spread	0.00005882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005882
		Average book depth at 3 price increments	NA

EURJPY.	9/27/2018	Average effective spread	0.00004477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004477
		Average book depth at 3 price increments	NA

EURJPY.	9/28/2018	Average effective spread	0.00003819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003819
		Average book depth at 3 price increments	NA

EURJPYmicro	7/2/2018	Average effective spread	0.0002172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002172
		Average book depth at 3 price increments	NA

EURJPYmicro	7/3/2018	Average effective spread	0.00020787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020787
		Average book depth at 3 price increments	NA

EURJPYmicro	7/4/2018	Average effective spread	0.00021512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021512
		Average book depth at 3 price increments	NA

EURJPYmicro	7/5/2018	Average effective spread	0.00020841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020841
		Average book depth at 3 price increments	NA

EURJPYmicro	7/6/2018	Average effective spread	0.00023191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023191
		Average book depth at 3 price increments	NA

EURJPYmicro	7/9/2018	Average effective spread	0.00020756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020756
		Average book depth at 3 price increments	NA

EURJPYmicro	7/10/2018	Average effective spread	0.000201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000201
		Average book depth at 3 price increments	NA

EURJPYmicro	7/11/2018	Average effective spread	0.0002104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002104
		Average book depth at 3 price increments	NA

EURJPYmicro	7/12/2018	Average effective spread	0.00020317
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020317
		Average book depth at 3 price increments	NA

EURJPYmicro	7/13/2018	Average effective spread	0.00019678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019678
		Average book depth at 3 price increments	NA

EURJPYmicro	7/16/2018	Average effective spread	0.00021432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021432
		Average book depth at 3 price increments	NA

EURJPYmicro	7/17/2018	Average effective spread	0.00020036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020036
		Average book depth at 3 price increments	NA

EURJPYmicro	7/18/2018	Average effective spread	0.00020021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020021
		Average book depth at 3 price increments	NA

EURJPYmicro	7/19/2018	Average effective spread	0.00020361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020361
		Average book depth at 3 price increments	NA

EURJPYmicro	7/20/2018	Average effective spread	0.00019936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019936
		Average book depth at 3 price increments	NA

EURJPYmicro	7/23/2018	Average effective spread	0.00019621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019621
		Average book depth at 3 price increments	NA

EURJPYmicro	7/24/2018	Average effective spread	0.00020292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020292
		Average book depth at 3 price increments	NA

EURJPYmicro	7/25/2018	Average effective spread	0.00019991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019991
		Average book depth at 3 price increments	NA

EURJPYmicro	7/26/2018	Average effective spread	0.00021145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021145
		Average book depth at 3 price increments	NA

EURJPYmicro	7/27/2018	Average effective spread	0.00021247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021247
		Average book depth at 3 price increments	NA

EURJPYmicro	7/30/2018	Average effective spread	0.00020187
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020187
		Average book depth at 3 price increments	NA

EURJPYmicro	7/31/2018	Average effective spread	0.0002179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002179
		Average book depth at 3 price increments	NA

EURJPYmicro	8/1/2018	Average effective spread	0.00020065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020065
		Average book depth at 3 price increments	NA

EURJPYmicro	8/2/2018	Average effective spread	0.00019354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019354
		Average book depth at 3 price increments	NA

EURJPYmicro	8/3/2018	Average effective spread	0.00019824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019824
		Average book depth at 3 price increments	NA

EURJPYmicro	8/6/2018	Average effective spread	0.00020866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020866
		Average book depth at 3 price increments	NA

EURJPYmicro	8/7/2018	Average effective spread	0.00019374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019374
		Average book depth at 3 price increments	NA

EURJPYmicro	8/8/2018	Average effective spread	0.00020404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020404
		Average book depth at 3 price increments	NA

EURJPYmicro	8/9/2018	Average effective spread	0.00020626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020626
		Average book depth at 3 price increments	NA

EURJPYmicro	8/10/2018	Average effective spread	0.00021644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021644
		Average book depth at 3 price increments	NA

EURJPYmicro	8/13/2018	Average effective spread	0.0002231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002231
		Average book depth at 3 price increments	NA

EURJPYmicro	8/14/2018	Average effective spread	0.00020405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020405
		Average book depth at 3 price increments	NA

EURJPYmicro	8/15/2018	Average effective spread	0.00019942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019942
		Average book depth at 3 price increments	NA

EURJPYmicro	8/16/2018	Average effective spread	0.00020464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020464
		Average book depth at 3 price increments	NA

EURJPYmicro	8/17/2018	Average effective spread	0.00020573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020573
		Average book depth at 3 price increments	NA

EURJPYmicro	8/20/2018	Average effective spread	0.00020723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020723
		Average book depth at 3 price increments	NA

EURJPYmicro	8/21/2018	Average effective spread	0.00020515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020515
		Average book depth at 3 price increments	NA

EURJPYmicro	8/22/2018	Average effective spread	0.00020783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020783
		Average book depth at 3 price increments	NA

EURJPYmicro	8/23/2018	Average effective spread	0.00019989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019989
		Average book depth at 3 price increments	NA

EURJPYmicro	8/24/2018	Average effective spread	0.00020446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020446
		Average book depth at 3 price increments	NA

EURJPYmicro	8/27/2018	Average effective spread	0.00020094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020094
		Average book depth at 3 price increments	NA

EURJPYmicro	8/28/2018	Average effective spread	0.00020804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020804
		Average book depth at 3 price increments	NA

EURJPYmicro	8/29/2018	Average effective spread	0.00020203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020203
		Average book depth at 3 price increments	NA

EURJPYmicro	8/30/2018	Average effective spread	0.00020245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020245
		Average book depth at 3 price increments	NA

EURJPYmicro	8/31/2018	Average effective spread	0.00020268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020268
		Average book depth at 3 price increments	NA

EURJPYmicro	9/3/2018	Average effective spread	0.0002226
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002226
		Average book depth at 3 price increments	NA

EURJPYmicro	9/4/2018	Average effective spread	0.0002009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002009
		Average book depth at 3 price increments	NA

EURJPYmicro	9/5/2018	Average effective spread	0.00020776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020776
		Average book depth at 3 price increments	NA

EURJPYmicro	9/6/2018	Average effective spread	0.00020522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020522
		Average book depth at 3 price increments	NA

EURJPYmicro	9/7/2018	Average effective spread	0.00020378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020378
		Average book depth at 3 price increments	NA

EURJPYmicro	9/10/2018	Average effective spread	0.00020444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020444
		Average book depth at 3 price increments	NA

EURJPYmicro	9/11/2018	Average effective spread	0.00020072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020072
		Average book depth at 3 price increments	NA

EURJPYmicro	9/12/2018	Average effective spread	0.00020663
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020663
		Average book depth at 3 price increments	NA

EURJPYmicro	9/13/2018	Average effective spread	0.00020962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020962
		Average book depth at 3 price increments	NA

EURJPYmicro	9/14/2018	Average effective spread	0.00020927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020927
		Average book depth at 3 price increments	NA

EURJPYmicro	9/17/2018	Average effective spread	0.00019444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019444
		Average book depth at 3 price increments	NA

EURJPYmicro	9/18/2018	Average effective spread	0.00019586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019586
		Average book depth at 3 price increments	NA

EURJPYmicro	9/19/2018	Average effective spread	0.00019359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019359
		Average book depth at 3 price increments	NA

EURJPYmicro	9/20/2018	Average effective spread	0.00019844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019844
		Average book depth at 3 price increments	NA

EURJPYmicro	9/21/2018	Average effective spread	0.00020623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020623
		Average book depth at 3 price increments	NA

EURJPYmicro	9/24/2018	Average effective spread	0.00021687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021687
		Average book depth at 3 price increments	NA

EURJPYmicro	9/25/2018	Average effective spread	0.0003367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003367
		Average book depth at 3 price increments	NA

EURJPYmicro	9/26/2018	Average effective spread	0.00020694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020694
		Average book depth at 3 price increments	NA

EURJPYmicro	9/27/2018	Average effective spread	0.00019539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019539
		Average book depth at 3 price increments	NA

EURJPYmicro	9/28/2018	Average effective spread	0.0001871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001871
		Average book depth at 3 price increments	NA

EURJPYmini	7/2/2018	Average effective spread	0.00019411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019411
		Average book depth at 3 price increments	NA

EURJPYmini	7/3/2018	Average effective spread	0.00019566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019566
		Average book depth at 3 price increments	NA

EURJPYmini	7/4/2018	Average effective spread	0.00020143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020143
		Average book depth at 3 price increments	NA

EURJPYmini	7/5/2018	Average effective spread	0.00021111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021111
		Average book depth at 3 price increments	NA

EURJPYmini	7/6/2018	Average effective spread	0.0002066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002066
		Average book depth at 3 price increments	NA

EURJPYmini	7/9/2018	Average effective spread	0.00030355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030355
		Average book depth at 3 price increments	NA

EURJPYmini	7/10/2018	Average effective spread	0.0001911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001911
		Average book depth at 3 price increments	NA

EURJPYmini	7/11/2018	Average effective spread	0.00020143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020143
		Average book depth at 3 price increments	NA

EURJPYmini	7/12/2018	Average effective spread	0.0002421
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002421
		Average book depth at 3 price increments	NA

EURJPYmini	7/13/2018	Average effective spread	0.00019627
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019627
		Average book depth at 3 price increments	NA

EURJPYmini	7/16/2018	Average effective spread	0.0002053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002053
		Average book depth at 3 price increments	NA

EURJPYmini	7/17/2018	Average effective spread	0.00019756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019756
		Average book depth at 3 price increments	NA

EURJPYmini	7/18/2018	Average effective spread	0.00018737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018737
		Average book depth at 3 price increments	NA

EURJPYmini	7/20/2018	Average effective spread	0.00019368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019368
		Average book depth at 3 price increments	NA

EURJPYmini	7/23/2018	Average effective spread	0.00019949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019949
		Average book depth at 3 price increments	NA

EURJPYmini	7/24/2018	Average effective spread	0.00020143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020143
		Average book depth at 3 price increments	NA

EURJPYmini	7/25/2018	Average effective spread	0.00018411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018411
		Average book depth at 3 price increments	NA

EURJPYmini	7/26/2018	Average effective spread	0.00019497
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019497
		Average book depth at 3 price increments	NA

EURJPYmini	7/27/2018	Average effective spread	0.00018594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018594
		Average book depth at 3 price increments	NA

EURJPYmini	7/30/2018	Average effective spread	0.00018852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018852
		Average book depth at 3 price increments	NA

EURJPYmini	7/31/2018	Average effective spread	0.00020487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020487
		Average book depth at 3 price increments	NA

EURJPYmini	8/1/2018	Average effective spread	0.00018787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018787
		Average book depth at 3 price increments	NA

EURJPYmini	8/2/2018	Average effective spread	0.00018594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018594
		Average book depth at 3 price increments	NA

EURJPYmini	8/3/2018	Average effective spread	0.0001911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001911
		Average book depth at 3 price increments	NA

EURJPYmini	8/6/2018	Average effective spread	0.00018594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018594
		Average book depth at 3 price increments	NA

EURJPYmini	8/8/2018	Average effective spread	0.00031075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031075
		Average book depth at 3 price increments	NA

EURJPYmini	8/9/2018	Average effective spread	0.00020918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020918
		Average book depth at 3 price increments	NA

EURJPYmini	8/10/2018	Average effective spread	0.00021208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021208
		Average book depth at 3 price increments	NA

EURJPYmini	8/13/2018	Average effective spread	0.00028045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028045
		Average book depth at 3 price increments	NA

EURJPYmini	8/16/2018	Average effective spread	0.00019078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019078
		Average book depth at 3 price increments	NA

EURJPYmini	8/17/2018	Average effective spread	0.00020763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020763
		Average book depth at 3 price increments	NA

EURJPYmini	8/20/2018	Average effective spread	0.00018594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018594
		Average book depth at 3 price increments	NA

EURJPYmini	8/21/2018	Average effective spread	0.00020315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020315
		Average book depth at 3 price increments	NA

EURJPYmini	8/22/2018	Average effective spread	0.00020143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020143
		Average book depth at 3 price increments	NA

EURJPYmini	8/23/2018	Average effective spread	0.00020918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020918
		Average book depth at 3 price increments	NA

EURJPYmini	8/24/2018	Average effective spread	0.0002053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002053
		Average book depth at 3 price increments	NA

EURJPYmini	8/27/2018	Average effective spread	0.00020066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020066
		Average book depth at 3 price increments	NA

EURJPYmini	8/28/2018	Average effective spread	0.00020143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020143
		Average book depth at 3 price increments	NA

EURJPYmini	8/29/2018	Average effective spread	0.00019368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019368
		Average book depth at 3 price increments	NA

EURJPYmini	8/30/2018	Average effective spread	0.00020315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020315
		Average book depth at 3 price increments	NA

EURJPYmini	8/31/2018	Average effective spread	0.00019713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019713
		Average book depth at 3 price increments	NA

EURJPYmini	9/4/2018	Average effective spread	0.00020143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020143
		Average book depth at 3 price increments	NA

EURJPYmini	9/5/2018	Average effective spread	0.00020918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020918
		Average book depth at 3 price increments	NA

EURJPYmini	9/6/2018	Average effective spread	0.0002056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002056
		Average book depth at 3 price increments	NA

EURJPYmini	9/7/2018	Average effective spread	0.00020345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020345
		Average book depth at 3 price increments	NA

EURJPYmini	9/10/2018	Average effective spread	0.00021228
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021228
		Average book depth at 3 price increments	NA

EURJPYmini	9/11/2018	Average effective spread	0.00020032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020032
		Average book depth at 3 price increments	NA

EURJPYmini	9/12/2018	Average effective spread	0.00022622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022622
		Average book depth at 3 price increments	NA

EURJPYmini	9/13/2018	Average effective spread	0.00020963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020963
		Average book depth at 3 price increments	NA

EURJPYmini	9/14/2018	Average effective spread	0.00024223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024223
		Average book depth at 3 price increments	NA

EURJPYmini	9/17/2018	Average effective spread	0.00018109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018109
		Average book depth at 3 price increments	NA

EURJPYmini	9/18/2018	Average effective spread	0.00018852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018852
		Average book depth at 3 price increments	NA

EURJPYmini	9/19/2018	Average effective spread	0.0001907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001907
		Average book depth at 3 price increments	NA

EURJPYmini	9/20/2018	Average effective spread	0.00019858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019858
		Average book depth at 3 price increments	NA

EURJPYmini	9/21/2018	Average effective spread	0.00019596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019596
		Average book depth at 3 price increments	NA

EURJPYmini	9/24/2018	Average effective spread	0.00019514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019514
		Average book depth at 3 price increments	NA

EURJPYmini	9/27/2018	Average effective spread	0.0001965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001965
		Average book depth at 3 price increments	NA

EURJPYmini	9/28/2018	Average effective spread	0.00018092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018092
		Average book depth at 3 price increments	NA

EURNOK	7/2/2018	Average effective spread	0.00096535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096535
		Average book depth at 3 price increments	NA

EURNOK	7/3/2018	Average effective spread	0.00064792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064792
		Average book depth at 3 price increments	NA

EURNOK	7/4/2018	Average effective spread	0.00066465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066465
		Average book depth at 3 price increments	NA

EURNOK	7/5/2018	Average effective spread	0.00101574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101574
		Average book depth at 3 price increments	NA

EURNOK	7/6/2018	Average effective spread	0.00076819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076819
		Average book depth at 3 price increments	NA

EURNOK	7/9/2018	Average effective spread	0.00071383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071383
		Average book depth at 3 price increments	NA

EURNOK	7/10/2018	Average effective spread	0.00066218
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066218
		Average book depth at 3 price increments	NA

EURNOK	7/11/2018	Average effective spread	0.00075306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075306
		Average book depth at 3 price increments	NA

EURNOK	7/12/2018	Average effective spread	0.00074932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074932
		Average book depth at 3 price increments	NA

EURNOK	7/13/2018	Average effective spread	0.00119834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119834
		Average book depth at 3 price increments	NA

EURNOK	7/16/2018	Average effective spread	0.00083475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083475
		Average book depth at 3 price increments	NA

EURNOK	7/17/2018	Average effective spread	0.00091937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091937
		Average book depth at 3 price increments	NA

EURNOK	7/18/2018	Average effective spread	0.00065165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065165
		Average book depth at 3 price increments	NA

EURNOK	7/19/2018	Average effective spread	0.00069651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069651
		Average book depth at 3 price increments	NA

EURNOK	7/20/2018	Average effective spread	0.00069043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069043
		Average book depth at 3 price increments	NA

EURNOK	7/23/2018	Average effective spread	0.00069672
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069672
		Average book depth at 3 price increments	NA

EURNOK	7/24/2018	Average effective spread	0.00067773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067773
		Average book depth at 3 price increments	NA

EURNOK	7/25/2018	Average effective spread	0.00064155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064155
		Average book depth at 3 price increments	NA

EURNOK	7/26/2018	Average effective spread	0.0006605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006605
		Average book depth at 3 price increments	NA

EURNOK	7/27/2018	Average effective spread	0.00073281
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073281
		Average book depth at 3 price increments	NA

EURNOK	7/30/2018	Average effective spread	0.00068447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068447
		Average book depth at 3 price increments	NA

EURNOK	7/31/2018	Average effective spread	0.00090655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090655
		Average book depth at 3 price increments	NA

EURNOK	8/1/2018	Average effective spread	0.00067755
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067755
		Average book depth at 3 price increments	NA

EURNOK	8/2/2018	Average effective spread	0.00072802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072802
		Average book depth at 3 price increments	NA

EURNOK	8/3/2018	Average effective spread	0.00067007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067007
		Average book depth at 3 price increments	NA

EURNOK	8/6/2018	Average effective spread	0.00067435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067435
		Average book depth at 3 price increments	NA

EURNOK	8/7/2018	Average effective spread	0.00097622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097622
		Average book depth at 3 price increments	NA

EURNOK	8/8/2018	Average effective spread	0.00064973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064973
		Average book depth at 3 price increments	NA

EURNOK	8/9/2018	Average effective spread	0.0006464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006464
		Average book depth at 3 price increments	NA

EURNOK	8/10/2018	Average effective spread	0.00076467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076467
		Average book depth at 3 price increments	NA

EURNOK	8/13/2018	Average effective spread	0.00067064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067064
		Average book depth at 3 price increments	NA

EURNOK	8/14/2018	Average effective spread	0.00084965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084965
		Average book depth at 3 price increments	NA

EURNOK	8/15/2018	Average effective spread	0.00086768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086768
		Average book depth at 3 price increments	NA

EURNOK	8/16/2018	Average effective spread	0.00065024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065024
		Average book depth at 3 price increments	NA

EURNOK	8/17/2018	Average effective spread	0.00073285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073285
		Average book depth at 3 price increments	NA

EURNOK	8/20/2018	Average effective spread	0.00113468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113468
		Average book depth at 3 price increments	NA

EURNOK	8/21/2018	Average effective spread	0.00090409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090409
		Average book depth at 3 price increments	NA

EURNOK	8/22/2018	Average effective spread	0.00074358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074358
		Average book depth at 3 price increments	NA

EURNOK	8/23/2018	Average effective spread	0.00081127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081127
		Average book depth at 3 price increments	NA

EURNOK	8/24/2018	Average effective spread	0.0006564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006564
		Average book depth at 3 price increments	NA

EURNOK	8/27/2018	Average effective spread	0.00067999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067999
		Average book depth at 3 price increments	NA

EURNOK	8/28/2018	Average effective spread	0.0006523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006523
		Average book depth at 3 price increments	NA

EURNOK	8/29/2018	Average effective spread	0.00068204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068204
		Average book depth at 3 price increments	NA

EURNOK	8/30/2018	Average effective spread	0.00075616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075616
		Average book depth at 3 price increments	NA

EURNOK	8/31/2018	Average effective spread	0.00201432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00201432
		Average book depth at 3 price increments	NA

EURNOK	9/3/2018	Average effective spread	0.00148792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00148792
		Average book depth at 3 price increments	NA

EURNOK	9/4/2018	Average effective spread	0.00065879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065879
		Average book depth at 3 price increments	NA

EURNOK	9/5/2018	Average effective spread	0.00066024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066024
		Average book depth at 3 price increments	NA

EURNOK	9/6/2018	Average effective spread	0.00083326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083326
		Average book depth at 3 price increments	NA

EURNOK	9/7/2018	Average effective spread	0.00065879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065879
		Average book depth at 3 price increments	NA

EURNOK	9/10/2018	Average effective spread	0.00079047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079047
		Average book depth at 3 price increments	NA

EURNOK	9/11/2018	Average effective spread	0.00081879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081879
		Average book depth at 3 price increments	NA

EURNOK	9/12/2018	Average effective spread	0.00066549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066549
		Average book depth at 3 price increments	NA

EURNOK	9/13/2018	Average effective spread	0.00065083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065083
		Average book depth at 3 price increments	NA

EURNOK	9/14/2018	Average effective spread	0.00080796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080796
		Average book depth at 3 price increments	NA

EURNOK	9/17/2018	Average effective spread	0.00076523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076523
		Average book depth at 3 price increments	NA

EURNOK	9/18/2018	Average effective spread	0.00080694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080694
		Average book depth at 3 price increments	NA

EURNOK	9/19/2018	Average effective spread	0.00087998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087998
		Average book depth at 3 price increments	NA

EURNOK	9/20/2018	Average effective spread	0.00071542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071542
		Average book depth at 3 price increments	NA

EURNOK	9/21/2018	Average effective spread	0.00065332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065332
		Average book depth at 3 price increments	NA

EURNOK	9/24/2018	Average effective spread	0.00078262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078262
		Average book depth at 3 price increments	NA

EURNOK	9/25/2018	Average effective spread	0.00069244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069244
		Average book depth at 3 price increments	NA

EURNOK	9/26/2018	Average effective spread	0.00059486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059486
		Average book depth at 3 price increments	NA

EURNOK	9/27/2018	Average effective spread	0.00069845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069845
		Average book depth at 3 price increments	NA

EURNOK	9/28/2018	Average effective spread	0.00061107
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061107
		Average book depth at 3 price increments	NA

EURNOK.	7/5/2018	Average effective spread	0.00021243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021243
		Average book depth at 3 price increments	NA

EURNOK.	7/6/2018	Average effective spread	0.00035845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035845
		Average book depth at 3 price increments	NA

EURNOK.	7/17/2018	Average effective spread	0.00030769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030769
		Average book depth at 3 price increments	NA

EURNOK.	7/18/2018	Average effective spread	0.00021666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021666
		Average book depth at 3 price increments	NA

EURNOK.	8/13/2018	Average effective spread	0.00021359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021359
		Average book depth at 3 price increments	NA

EURNOK.	8/16/2018	Average effective spread	0.00022205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022205
		Average book depth at 3 price increments	NA

EURNOK.	8/28/2018	Average effective spread	0.00020564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020564
		Average book depth at 3 price increments	NA

EURNOK.	8/29/2018	Average effective spread	0.00020974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020974
		Average book depth at 3 price increments	NA

EURNOK.	9/12/2018	Average effective spread	0.00027076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027076
		Average book depth at 3 price increments	NA

EURNOK.	9/18/2018	Average effective spread	0.00024205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024205
		Average book depth at 3 price increments	NA

EURNOK.	9/19/2018	Average effective spread	0.0002082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002082
		Average book depth at 3 price increments	NA

EURNOK.	9/20/2018	Average effective spread	0.00023794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023794
		Average book depth at 3 price increments	NA

EURNOK.	9/26/2018	Average effective spread	0.00024205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024205
		Average book depth at 3 price increments	NA

EURNOK.	9/27/2018	Average effective spread	0.00024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024
		Average book depth at 3 price increments	NA

EURNOK.	9/28/2018	Average effective spread	0.00025538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025538
		Average book depth at 3 price increments	NA

EURNOKmicro	7/2/2018	Average effective spread	0.00095785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095785
		Average book depth at 3 price increments	NA

EURNOKmicro	7/3/2018	Average effective spread	0.00069284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069284
		Average book depth at 3 price increments	NA

EURNOKmicro	7/4/2018	Average effective spread	0.0006776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006776
		Average book depth at 3 price increments	NA

EURNOKmicro	7/5/2018	Average effective spread	0.00067645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067645
		Average book depth at 3 price increments	NA

EURNOKmicro	7/6/2018	Average effective spread	0.00073244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073244
		Average book depth at 3 price increments	NA

EURNOKmicro	7/9/2018	Average effective spread	0.00067033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067033
		Average book depth at 3 price increments	NA

EURNOKmicro	7/10/2018	Average effective spread	0.00072453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072453
		Average book depth at 3 price increments	NA

EURNOKmicro	7/11/2018	Average effective spread	0.00068999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068999
		Average book depth at 3 price increments	NA

EURNOKmicro	7/12/2018	Average effective spread	0.00067888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067888
		Average book depth at 3 price increments	NA

EURNOKmicro	7/13/2018	Average effective spread	0.00066061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066061
		Average book depth at 3 price increments	NA

EURNOKmicro	7/16/2018	Average effective spread	0.00075291
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075291
		Average book depth at 3 price increments	NA

EURNOKmicro	7/17/2018	Average effective spread	0.00068045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068045
		Average book depth at 3 price increments	NA

EURNOKmicro	7/18/2018	Average effective spread	0.00067214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067214
		Average book depth at 3 price increments	NA

EURNOKmicro	7/19/2018	Average effective spread	0.00065967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065967
		Average book depth at 3 price increments	NA

EURNOKmicro	7/20/2018	Average effective spread	0.00067129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067129
		Average book depth at 3 price increments	NA

EURNOKmicro	7/23/2018	Average effective spread	0.00066696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066696
		Average book depth at 3 price increments	NA

EURNOKmicro	7/24/2018	Average effective spread	0.00066349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066349
		Average book depth at 3 price increments	NA

EURNOKmicro	7/25/2018	Average effective spread	0.00066244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066244
		Average book depth at 3 price increments	NA

EURNOKmicro	7/26/2018	Average effective spread	0.00065528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065528
		Average book depth at 3 price increments	NA

EURNOKmicro	7/27/2018	Average effective spread	0.00076363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076363
		Average book depth at 3 price increments	NA

EURNOKmicro	7/30/2018	Average effective spread	0.00071512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071512
		Average book depth at 3 price increments	NA

EURNOKmicro	7/31/2018	Average effective spread	0.00076306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076306
		Average book depth at 3 price increments	NA

EURNOKmicro	8/1/2018	Average effective spread	0.0006553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006553
		Average book depth at 3 price increments	NA

EURNOKmicro	8/2/2018	Average effective spread	0.00073164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073164
		Average book depth at 3 price increments	NA

EURNOKmicro	8/3/2018	Average effective spread	0.0007767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007767
		Average book depth at 3 price increments	NA

EURNOKmicro	8/6/2018	Average effective spread	0.00067011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067011
		Average book depth at 3 price increments	NA

EURNOKmicro	8/7/2018	Average effective spread	0.00065989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065989
		Average book depth at 3 price increments	NA

EURNOKmicro	8/8/2018	Average effective spread	0.00070457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070457
		Average book depth at 3 price increments	NA

EURNOKmicro	8/9/2018	Average effective spread	0.00064526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064526
		Average book depth at 3 price increments	NA

EURNOKmicro	8/10/2018	Average effective spread	0.00072287
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072287
		Average book depth at 3 price increments	NA

EURNOKmicro	8/13/2018	Average effective spread	0.00067929
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067929
		Average book depth at 3 price increments	NA

EURNOKmicro	8/14/2018	Average effective spread	0.00065216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065216
		Average book depth at 3 price increments	NA

EURNOKmicro	8/15/2018	Average effective spread	0.00067299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067299
		Average book depth at 3 price increments	NA

EURNOKmicro	8/16/2018	Average effective spread	0.00066391
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066391
		Average book depth at 3 price increments	NA

EURNOKmicro	8/17/2018	Average effective spread	0.00065804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065804
		Average book depth at 3 price increments	NA

EURNOKmicro	8/20/2018	Average effective spread	0.00075631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075631
		Average book depth at 3 price increments	NA

EURNOKmicro	8/21/2018	Average effective spread	0.00066257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066257
		Average book depth at 3 price increments	NA

EURNOKmicro	8/22/2018	Average effective spread	0.00068105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068105
		Average book depth at 3 price increments	NA

EURNOKmicro	8/23/2018	Average effective spread	0.00072256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072256
		Average book depth at 3 price increments	NA

EURNOKmicro	8/24/2018	Average effective spread	0.00074862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074862
		Average book depth at 3 price increments	NA

EURNOKmicro	8/27/2018	Average effective spread	0.00070969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070969
		Average book depth at 3 price increments	NA

EURNOKmicro	8/28/2018	Average effective spread	0.00078097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078097
		Average book depth at 3 price increments	NA

EURNOKmicro	8/29/2018	Average effective spread	0.00067222
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067222
		Average book depth at 3 price increments	NA

EURNOKmicro	8/30/2018	Average effective spread	0.00069342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069342
		Average book depth at 3 price increments	NA

EURNOKmicro	8/31/2018	Average effective spread	0.00069368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069368
		Average book depth at 3 price increments	NA

EURNOKmicro	9/3/2018	Average effective spread	0.00069313
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069313
		Average book depth at 3 price increments	NA

EURNOKmicro	9/4/2018	Average effective spread	0.00073239
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073239
		Average book depth at 3 price increments	NA

EURNOKmicro	9/5/2018	Average effective spread	0.0006836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006836
		Average book depth at 3 price increments	NA

EURNOKmicro	9/6/2018	Average effective spread	0.00074379
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074379
		Average book depth at 3 price increments	NA

EURNOKmicro	9/7/2018	Average effective spread	0.00066654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066654
		Average book depth at 3 price increments	NA

EURNOKmicro	9/10/2018	Average effective spread	0.00073381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073381
		Average book depth at 3 price increments	NA

EURNOKmicro	9/11/2018	Average effective spread	0.00064882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064882
		Average book depth at 3 price increments	NA

EURNOKmicro	9/12/2018	Average effective spread	0.00065921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065921
		Average book depth at 3 price increments	NA

EURNOKmicro	9/13/2018	Average effective spread	0.00063728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063728
		Average book depth at 3 price increments	NA

EURNOKmicro	9/14/2018	Average effective spread	0.00061465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061465
		Average book depth at 3 price increments	NA

EURNOKmicro	9/17/2018	Average effective spread	0.00059037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059037
		Average book depth at 3 price increments	NA

EURNOKmicro	9/18/2018	Average effective spread	0.00061816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061816
		Average book depth at 3 price increments	NA

EURNOKmicro	9/19/2018	Average effective spread	0.00064332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064332
		Average book depth at 3 price increments	NA

EURNOKmicro	9/20/2018	Average effective spread	0.00065507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065507
		Average book depth at 3 price increments	NA

EURNOKmicro	9/21/2018	Average effective spread	0.00065653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065653
		Average book depth at 3 price increments	NA

EURNOKmicro	9/24/2018	Average effective spread	0.00060058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060058
		Average book depth at 3 price increments	NA

EURNOKmicro	9/25/2018	Average effective spread	0.00059001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059001
		Average book depth at 3 price increments	NA

EURNOKmicro	9/26/2018	Average effective spread	0.00058612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058612
		Average book depth at 3 price increments	NA

EURNOKmicro	9/27/2018	Average effective spread	0.00060718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060718
		Average book depth at 3 price increments	NA

EURNOKmicro	9/28/2018	Average effective spread	0.00058764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058764
		Average book depth at 3 price increments	NA

EURNZD	7/2/2018	Average effective spread	0.00043833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043833
		Average book depth at 3 price increments	NA

EURNZD	7/3/2018	Average effective spread	0.00041613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041613
		Average book depth at 3 price increments	NA

EURNZD	7/4/2018	Average effective spread	0.00044311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044311
		Average book depth at 3 price increments	NA

EURNZD	7/5/2018	Average effective spread	0.00041437
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041437
		Average book depth at 3 price increments	NA

EURNZD	7/6/2018	Average effective spread	0.00042787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042787
		Average book depth at 3 price increments	NA

EURNZD	7/9/2018	Average effective spread	0.00047395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047395
		Average book depth at 3 price increments	NA

EURNZD	7/10/2018	Average effective spread	0.00041743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041743
		Average book depth at 3 price increments	NA

EURNZD	7/11/2018	Average effective spread	0.00042384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042384
		Average book depth at 3 price increments	NA

EURNZD	7/12/2018	Average effective spread	0.00042543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042543
		Average book depth at 3 price increments	NA

EURNZD	7/13/2018	Average effective spread	0.0004043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004043
		Average book depth at 3 price increments	NA

EURNZD	7/16/2018	Average effective spread	0.00045039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045039
		Average book depth at 3 price increments	NA

EURNZD	7/17/2018	Average effective spread	0.00041563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041563
		Average book depth at 3 price increments	NA

EURNZD	7/18/2018	Average effective spread	0.00043233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043233
		Average book depth at 3 price increments	NA

EURNZD	7/19/2018	Average effective spread	0.00042786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042786
		Average book depth at 3 price increments	NA

EURNZD	7/20/2018	Average effective spread	0.00041446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041446
		Average book depth at 3 price increments	NA

EURNZD	7/23/2018	Average effective spread	0.00045554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045554
		Average book depth at 3 price increments	NA

EURNZD	7/24/2018	Average effective spread	0.00041242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041242
		Average book depth at 3 price increments	NA

EURNZD	7/25/2018	Average effective spread	0.00042555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042555
		Average book depth at 3 price increments	NA

EURNZD	7/26/2018	Average effective spread	0.0004364
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004364
		Average book depth at 3 price increments	NA

EURNZD	7/27/2018	Average effective spread	0.00049756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049756
		Average book depth at 3 price increments	NA

EURNZD	7/30/2018	Average effective spread	0.00040569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040569
		Average book depth at 3 price increments	NA

EURNZD	7/31/2018	Average effective spread	0.0004033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004033
		Average book depth at 3 price increments	NA

EURNZD	8/1/2018	Average effective spread	0.00043752
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043752
		Average book depth at 3 price increments	NA

EURNZD	8/2/2018	Average effective spread	0.00041853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041853
		Average book depth at 3 price increments	NA

EURNZD	8/3/2018	Average effective spread	0.00042227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042227
		Average book depth at 3 price increments	NA

EURNZD	8/6/2018	Average effective spread	0.00040413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040413
		Average book depth at 3 price increments	NA

EURNZD	8/7/2018	Average effective spread	0.00045409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045409
		Average book depth at 3 price increments	NA

EURNZD	8/8/2018	Average effective spread	0.00046294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046294
		Average book depth at 3 price increments	NA

EURNZD	8/9/2018	Average effective spread	0.0005363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005363
		Average book depth at 3 price increments	NA

EURNZD	8/10/2018	Average effective spread	0.0004611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004611
		Average book depth at 3 price increments	NA

EURNZD	8/13/2018	Average effective spread	0.00047854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047854
		Average book depth at 3 price increments	NA

EURNZD	8/14/2018	Average effective spread	0.00038696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038696
		Average book depth at 3 price increments	NA

EURNZD	8/15/2018	Average effective spread	0.00045609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045609
		Average book depth at 3 price increments	NA

EURNZD	8/16/2018	Average effective spread	0.00040256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040256
		Average book depth at 3 price increments	NA

EURNZD	8/17/2018	Average effective spread	0.00041916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041916
		Average book depth at 3 price increments	NA

EURNZD	8/20/2018	Average effective spread	0.00054598
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054598
		Average book depth at 3 price increments	NA

EURNZD	8/21/2018	Average effective spread	0.00043931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043931
		Average book depth at 3 price increments	NA

EURNZD	8/22/2018	Average effective spread	0.00042836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042836
		Average book depth at 3 price increments	NA

EURNZD	8/23/2018	Average effective spread	0.00039939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039939
		Average book depth at 3 price increments	NA

EURNZD	8/24/2018	Average effective spread	0.00050575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050575
		Average book depth at 3 price increments	NA

EURNZD	8/27/2018	Average effective spread	0.00043661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043661
		Average book depth at 3 price increments	NA

EURNZD	8/28/2018	Average effective spread	0.00043245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043245
		Average book depth at 3 price increments	NA

EURNZD	8/29/2018	Average effective spread	0.00039402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039402
		Average book depth at 3 price increments	NA

EURNZD	8/30/2018	Average effective spread	0.00040883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040883
		Average book depth at 3 price increments	NA

EURNZD	8/31/2018	Average effective spread	0.00041151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041151
		Average book depth at 3 price increments	NA

EURNZD	9/3/2018	Average effective spread	0.00058485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058485
		Average book depth at 3 price increments	NA

EURNZD	9/4/2018	Average effective spread	0.00045616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045616
		Average book depth at 3 price increments	NA

EURNZD	9/5/2018	Average effective spread	0.00045197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045197
		Average book depth at 3 price increments	NA

EURNZD	9/6/2018	Average effective spread	0.00043912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043912
		Average book depth at 3 price increments	NA

EURNZD	9/7/2018	Average effective spread	0.00040991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040991
		Average book depth at 3 price increments	NA

EURNZD	9/10/2018	Average effective spread	0.000394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000394
		Average book depth at 3 price increments	NA

EURNZD	9/11/2018	Average effective spread	0.00041969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041969
		Average book depth at 3 price increments	NA

EURNZD	9/12/2018	Average effective spread	0.00042018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042018
		Average book depth at 3 price increments	NA

EURNZD	9/13/2018	Average effective spread	0.00040856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040856
		Average book depth at 3 price increments	NA

EURNZD	9/14/2018	Average effective spread	0.00069766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069766
		Average book depth at 3 price increments	NA

EURNZD	9/17/2018	Average effective spread	0.00043877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043877
		Average book depth at 3 price increments	NA

EURNZD	9/18/2018	Average effective spread	0.00042093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042093
		Average book depth at 3 price increments	NA

EURNZD	9/19/2018	Average effective spread	0.00039653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039653
		Average book depth at 3 price increments	NA

EURNZD	9/20/2018	Average effective spread	0.00047877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047877
		Average book depth at 3 price increments	NA

EURNZD	9/21/2018	Average effective spread	0.00042638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042638
		Average book depth at 3 price increments	NA

EURNZD	9/24/2018	Average effective spread	0.00043362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043362
		Average book depth at 3 price increments	NA

EURNZD	9/25/2018	Average effective spread	0.00043551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043551
		Average book depth at 3 price increments	NA

EURNZD	9/26/2018	Average effective spread	0.00051068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051068
		Average book depth at 3 price increments	NA

EURNZD	9/27/2018	Average effective spread	0.00054119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054119
		Average book depth at 3 price increments	NA

EURNZD	9/28/2018	Average effective spread	0.000438
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000438
		Average book depth at 3 price increments	NA

EURNZD.	7/2/2018	Average effective spread	0.00015164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015164
		Average book depth at 3 price increments	NA

EURNZD.	7/3/2018	Average effective spread	0.00013225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013225
		Average book depth at 3 price increments	NA

EURNZD.	7/4/2018	Average effective spread	0.0002066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002066
		Average book depth at 3 price increments	NA

EURNZD.	7/5/2018	Average effective spread	0.00015598
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015598
		Average book depth at 3 price increments	NA

EURNZD.	7/6/2018	Average effective spread	0.00014189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014189
		Average book depth at 3 price increments	NA

EURNZD.	7/9/2018	Average effective spread	0.00019554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019554
		Average book depth at 3 price increments	NA

EURNZD.	7/10/2018	Average effective spread	0.00022465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022465
		Average book depth at 3 price increments	NA

EURNZD.	7/11/2018	Average effective spread	0.00018661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018661
		Average book depth at 3 price increments	NA

EURNZD.	7/12/2018	Average effective spread	0.00013548
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013548
		Average book depth at 3 price increments	NA

EURNZD.	7/13/2018	Average effective spread	0.00014082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014082
		Average book depth at 3 price increments	NA

EURNZD.	7/16/2018	Average effective spread	0.00018196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018196
		Average book depth at 3 price increments	NA

EURNZD.	7/17/2018	Average effective spread	0.00015549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015549
		Average book depth at 3 price increments	NA

EURNZD.	7/18/2018	Average effective spread	0.00016625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016625
		Average book depth at 3 price increments	NA

EURNZD.	7/19/2018	Average effective spread	0.00017636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017636
		Average book depth at 3 price increments	NA

EURNZD.	7/20/2018	Average effective spread	0.00015323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015323
		Average book depth at 3 price increments	NA

EURNZD.	7/23/2018	Average effective spread	0.00020297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020297
		Average book depth at 3 price increments	NA

EURNZD.	7/24/2018	Average effective spread	0.0001296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001296
		Average book depth at 3 price increments	NA

EURNZD.	7/25/2018	Average effective spread	0.00016027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016027
		Average book depth at 3 price increments	NA

EURNZD.	7/26/2018	Average effective spread	0.00016148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016148
		Average book depth at 3 price increments	NA

EURNZD.	7/27/2018	Average effective spread	0.0001308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001308
		Average book depth at 3 price increments	NA

EURNZD.	7/30/2018	Average effective spread	0.00012258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012258
		Average book depth at 3 price increments	NA

EURNZD.	7/31/2018	Average effective spread	0.00024407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024407
		Average book depth at 3 price increments	NA

EURNZD.	8/1/2018	Average effective spread	0.000157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000157
		Average book depth at 3 price increments	NA

EURNZD.	8/2/2018	Average effective spread	0.00012908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012908
		Average book depth at 3 price increments	NA

EURNZD.	8/3/2018	Average effective spread	0.0001068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001068
		Average book depth at 3 price increments	NA

EURNZD.	8/6/2018	Average effective spread	0.00017808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017808
		Average book depth at 3 price increments	NA

EURNZD.	8/7/2018	Average effective spread	0.00023011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023011
		Average book depth at 3 price increments	NA

EURNZD.	8/8/2018	Average effective spread	0.0002888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002888
		Average book depth at 3 price increments	NA

EURNZD.	8/9/2018	Average effective spread	0.00025758
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025758
		Average book depth at 3 price increments	NA

EURNZD.	8/10/2018	Average effective spread	0.00019155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019155
		Average book depth at 3 price increments	NA

EURNZD.	8/13/2018	Average effective spread	0.00018511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018511
		Average book depth at 3 price increments	NA

EURNZD.	8/14/2018	Average effective spread	0.00014848
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014848
		Average book depth at 3 price increments	NA

EURNZD.	8/15/2018	Average effective spread	0.00013257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013257
		Average book depth at 3 price increments	NA

EURNZD.	8/16/2018	Average effective spread	0.00011351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011351
		Average book depth at 3 price increments	NA

EURNZD.	8/17/2018	Average effective spread	0.0001167
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001167
		Average book depth at 3 price increments	NA

EURNZD.	8/20/2018	Average effective spread	0.00013856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013856
		Average book depth at 3 price increments	NA

EURNZD.	8/21/2018	Average effective spread	0.00018556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018556
		Average book depth at 3 price increments	NA

EURNZD.	8/22/2018	Average effective spread	0.00012023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012023
		Average book depth at 3 price increments	NA

EURNZD.	8/23/2018	Average effective spread	0.00010886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010886
		Average book depth at 3 price increments	NA

EURNZD.	8/24/2018	Average effective spread	0.00018578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018578
		Average book depth at 3 price increments	NA

EURNZD.	8/27/2018	Average effective spread	0.0001165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001165
		Average book depth at 3 price increments	NA

EURNZD.	8/28/2018	Average effective spread	0.00010519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010519
		Average book depth at 3 price increments	NA

EURNZD.	8/29/2018	Average effective spread	0.00012306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012306
		Average book depth at 3 price increments	NA

EURNZD.	8/30/2018	Average effective spread	0.00018116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018116
		Average book depth at 3 price increments	NA

EURNZD.	8/31/2018	Average effective spread	0.00016442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016442
		Average book depth at 3 price increments	NA

EURNZD.	9/3/2018	Average effective spread	0.00019171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019171
		Average book depth at 3 price increments	NA

EURNZD.	9/4/2018	Average effective spread	0.00013403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013403
		Average book depth at 3 price increments	NA

EURNZD.	9/5/2018	Average effective spread	0.0001173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001173
		Average book depth at 3 price increments	NA

EURNZD.	9/6/2018	Average effective spread	0.00015225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015225
		Average book depth at 3 price increments	NA

EURNZD.	9/7/2018	Average effective spread	0.00015398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015398
		Average book depth at 3 price increments	NA

EURNZD.	9/10/2018	Average effective spread	0.00015016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015016
		Average book depth at 3 price increments	NA

EURNZD.	9/11/2018	Average effective spread	0.00018333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018333
		Average book depth at 3 price increments	NA

EURNZD.	9/12/2018	Average effective spread	0.00018216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018216
		Average book depth at 3 price increments	NA

EURNZD.	9/13/2018	Average effective spread	0.00018514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018514
		Average book depth at 3 price increments	NA

EURNZD.	9/14/2018	Average effective spread	0.00034949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034949
		Average book depth at 3 price increments	NA

EURNZD.	9/17/2018	Average effective spread	0.00017238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017238
		Average book depth at 3 price increments	NA

EURNZD.	9/18/2018	Average effective spread	0.0003447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003447
		Average book depth at 3 price increments	NA

EURNZD.	9/19/2018	Average effective spread	0.00011344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011344
		Average book depth at 3 price increments	NA

EURNZD.	9/20/2018	Average effective spread	0.00021511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021511
		Average book depth at 3 price increments	NA

EURNZD.	9/21/2018	Average effective spread	0.00009338
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009338
		Average book depth at 3 price increments	NA

EURNZD.	9/24/2018	Average effective spread	0.00011747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011747
		Average book depth at 3 price increments	NA

EURNZD.	9/25/2018	Average effective spread	0.00010794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010794
		Average book depth at 3 price increments	NA

EURNZD.	9/26/2018	Average effective spread	0.00011963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011963
		Average book depth at 3 price increments	NA

EURNZD.	9/27/2018	Average effective spread	0.00029386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029386
		Average book depth at 3 price increments	NA

EURNZD.	9/28/2018	Average effective spread	0.00018935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018935
		Average book depth at 3 price increments	NA

EURNZDmicro	7/2/2018	Average effective spread	0.00051562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051562
		Average book depth at 3 price increments	NA

EURNZDmicro	7/3/2018	Average effective spread	0.00040713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040713
		Average book depth at 3 price increments	NA

EURNZDmicro	7/4/2018	Average effective spread	0.0004634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004634
		Average book depth at 3 price increments	NA

EURNZDmicro	7/5/2018	Average effective spread	0.00042686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042686
		Average book depth at 3 price increments	NA

EURNZDmicro	7/6/2018	Average effective spread	0.00041419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041419
		Average book depth at 3 price increments	NA

EURNZDmicro	7/9/2018	Average effective spread	0.0004713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004713
		Average book depth at 3 price increments	NA

EURNZDmicro	7/10/2018	Average effective spread	0.00042045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042045
		Average book depth at 3 price increments	NA

EURNZDmicro	7/11/2018	Average effective spread	0.00045128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045128
		Average book depth at 3 price increments	NA

EURNZDmicro	7/12/2018	Average effective spread	0.00044361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044361
		Average book depth at 3 price increments	NA

EURNZDmicro	7/13/2018	Average effective spread	0.0004349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004349
		Average book depth at 3 price increments	NA

EURNZDmicro	7/16/2018	Average effective spread	0.00044176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044176
		Average book depth at 3 price increments	NA

EURNZDmicro	7/17/2018	Average effective spread	0.00042897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042897
		Average book depth at 3 price increments	NA

EURNZDmicro	7/18/2018	Average effective spread	0.00044397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044397
		Average book depth at 3 price increments	NA

EURNZDmicro	7/19/2018	Average effective spread	0.00040713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040713
		Average book depth at 3 price increments	NA

EURNZDmicro	7/20/2018	Average effective spread	0.00041185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041185
		Average book depth at 3 price increments	NA

EURNZDmicro	7/23/2018	Average effective spread	0.00049021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049021
		Average book depth at 3 price increments	NA

EURNZDmicro	7/24/2018	Average effective spread	0.00044032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044032
		Average book depth at 3 price increments	NA

EURNZDmicro	7/25/2018	Average effective spread	0.00043343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043343
		Average book depth at 3 price increments	NA

EURNZDmicro	7/26/2018	Average effective spread	0.0004269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004269
		Average book depth at 3 price increments	NA

EURNZDmicro	7/27/2018	Average effective spread	0.00047555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047555
		Average book depth at 3 price increments	NA

EURNZDmicro	7/30/2018	Average effective spread	0.0003971
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003971
		Average book depth at 3 price increments	NA

EURNZDmicro	7/31/2018	Average effective spread	0.00042689
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042689
		Average book depth at 3 price increments	NA

EURNZDmicro	8/1/2018	Average effective spread	0.0004211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004211
		Average book depth at 3 price increments	NA

EURNZDmicro	8/2/2018	Average effective spread	0.00043288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043288
		Average book depth at 3 price increments	NA

EURNZDmicro	8/3/2018	Average effective spread	0.00043756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043756
		Average book depth at 3 price increments	NA

EURNZDmicro	8/6/2018	Average effective spread	0.00048165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048165
		Average book depth at 3 price increments	NA

EURNZDmicro	8/7/2018	Average effective spread	0.00044935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044935
		Average book depth at 3 price increments	NA

EURNZDmicro	8/8/2018	Average effective spread	0.00048702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048702
		Average book depth at 3 price increments	NA

EURNZDmicro	8/9/2018	Average effective spread	0.0005954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005954
		Average book depth at 3 price increments	NA

EURNZDmicro	8/10/2018	Average effective spread	0.00044465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044465
		Average book depth at 3 price increments	NA

EURNZDmicro	8/13/2018	Average effective spread	0.00042864
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042864
		Average book depth at 3 price increments	NA

EURNZDmicro	8/14/2018	Average effective spread	0.0003906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003906
		Average book depth at 3 price increments	NA

EURNZDmicro	8/15/2018	Average effective spread	0.00041627
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041627
		Average book depth at 3 price increments	NA

EURNZDmicro	8/16/2018	Average effective spread	0.00044743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044743
		Average book depth at 3 price increments	NA

EURNZDmicro	8/17/2018	Average effective spread	0.00046143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046143
		Average book depth at 3 price increments	NA

EURNZDmicro	8/20/2018	Average effective spread	0.00045737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045737
		Average book depth at 3 price increments	NA

EURNZDmicro	8/21/2018	Average effective spread	0.00047561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047561
		Average book depth at 3 price increments	NA

EURNZDmicro	8/22/2018	Average effective spread	0.00043345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043345
		Average book depth at 3 price increments	NA

EURNZDmicro	8/23/2018	Average effective spread	0.00041823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041823
		Average book depth at 3 price increments	NA

EURNZDmicro	8/24/2018	Average effective spread	0.00055715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055715
		Average book depth at 3 price increments	NA

EURNZDmicro	8/27/2018	Average effective spread	0.00041958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041958
		Average book depth at 3 price increments	NA

EURNZDmicro	8/28/2018	Average effective spread	0.00044671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044671
		Average book depth at 3 price increments	NA

EURNZDmicro	8/29/2018	Average effective spread	0.00041266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041266
		Average book depth at 3 price increments	NA

EURNZDmicro	8/30/2018	Average effective spread	0.00043616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043616
		Average book depth at 3 price increments	NA

EURNZDmicro	8/31/2018	Average effective spread	0.00045964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045964
		Average book depth at 3 price increments	NA

EURNZDmicro	9/3/2018	Average effective spread	0.00049898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049898
		Average book depth at 3 price increments	NA

EURNZDmicro	9/4/2018	Average effective spread	0.00041293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041293
		Average book depth at 3 price increments	NA

EURNZDmicro	9/5/2018	Average effective spread	0.00042574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042574
		Average book depth at 3 price increments	NA

EURNZDmicro	9/6/2018	Average effective spread	0.00039727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039727
		Average book depth at 3 price increments	NA

EURNZDmicro	9/7/2018	Average effective spread	0.00039963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039963
		Average book depth at 3 price increments	NA

EURNZDmicro	9/10/2018	Average effective spread	0.00041429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041429
		Average book depth at 3 price increments	NA

EURNZDmicro	9/11/2018	Average effective spread	0.0004249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004249
		Average book depth at 3 price increments	NA

EURNZDmicro	9/12/2018	Average effective spread	0.00046311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046311
		Average book depth at 3 price increments	NA

EURNZDmicro	9/13/2018	Average effective spread	0.00041293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041293
		Average book depth at 3 price increments	NA

EURNZDmicro	9/14/2018	Average effective spread	0.00055297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055297
		Average book depth at 3 price increments	NA

EURNZDmicro	9/17/2018	Average effective spread	0.00042793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042793
		Average book depth at 3 price increments	NA

EURNZDmicro	9/18/2018	Average effective spread	0.00041255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041255
		Average book depth at 3 price increments	NA

EURNZDmicro	9/19/2018	Average effective spread	0.00040115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040115
		Average book depth at 3 price increments	NA

EURNZDmicro	9/20/2018	Average effective spread	0.00060603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060603
		Average book depth at 3 price increments	NA

EURNZDmicro	9/21/2018	Average effective spread	0.00051766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051766
		Average book depth at 3 price increments	NA

EURNZDmicro	9/24/2018	Average effective spread	0.00043973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043973
		Average book depth at 3 price increments	NA

EURNZDmicro	9/25/2018	Average effective spread	0.00043584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043584
		Average book depth at 3 price increments	NA

EURNZDmicro	9/26/2018	Average effective spread	0.00050517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050517
		Average book depth at 3 price increments	NA

EURNZDmicro	9/27/2018	Average effective spread	0.00048382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048382
		Average book depth at 3 price increments	NA

EURNZDmicro	9/28/2018	Average effective spread	0.00044285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044285
		Average book depth at 3 price increments	NA

Eurobank	7/2/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Eurobank	7/4/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Eurobank	7/6/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Eurobank	7/9/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Eurobank	7/11/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Eurobank	7/13/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Eurobank	7/16/2018	Average effective spread	0.00725
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00725
		Average book depth at 3 price increments	NA

Eurobank	7/18/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Eurobank	7/19/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Eurobank	7/20/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Eurobank	8/1/2018	Average effective spread	0.0076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0076
		Average book depth at 3 price increments	NA

Eurobank	8/2/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Eurobank	8/3/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Eurobank	8/6/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Eurobank	8/7/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Eurobank	8/9/2018	Average effective spread	0.00766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00766667
		Average book depth at 3 price increments	NA

Eurobank	8/10/2018	Average effective spread	0.00766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00766667
		Average book depth at 3 price increments	NA

Eurobank	8/13/2018	Average effective spread	0.00964706
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00964706
		Average book depth at 3 price increments	NA

Eurobank	8/14/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Eurobank	8/16/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Eurobank	8/17/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Eurobank	8/21/2018	Average effective spread	0.00845455
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00845455
		Average book depth at 3 price increments	NA

Eurobank	8/22/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Eurobank	8/23/2018	Average effective spread	0.00725
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00725
		Average book depth at 3 price increments	NA

Eurobank	8/24/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Eurobank	8/27/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Eurobank	8/29/2018	Average effective spread	0.00922222
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00922222
		Average book depth at 3 price increments	NA

Eurobank	8/30/2018	Average effective spread	0.00742857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00742857
		Average book depth at 3 price increments	NA

Eurobank	8/31/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Eurobank	9/3/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Eurobank	9/4/2018	Average effective spread	0.0074
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0074
		Average book depth at 3 price increments	NA

Eurobank	9/5/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Eurobank	9/6/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Eurobank	9/7/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Eurobank	9/10/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Eurobank	9/12/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Eurobank	9/13/2018	Average effective spread	0.00725
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00725
		Average book depth at 3 price increments	NA

Eurobank	9/14/2018	Average effective spread	0.00725
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00725
		Average book depth at 3 price increments	NA

Eurobank	9/17/2018	Average effective spread	0.0074
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0074
		Average book depth at 3 price increments	NA

Eurobank	9/18/2018	Average effective spread	0.00733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00733333
		Average book depth at 3 price increments	NA

Eurobank	9/19/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Eurobank	9/20/2018	Average effective spread	0.0084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0084
		Average book depth at 3 price increments	NA

Eurobank	9/21/2018	Average effective spread	0.00742857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00742857
		Average book depth at 3 price increments	NA

Eurobank	9/24/2018	Average effective spread	0.0084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0084
		Average book depth at 3 price increments	NA

Eurobank	9/25/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Eurobank	9/26/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Eurobank	9/28/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

EURPLN	7/2/2018	Average effective spread	0.00113814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113814
		Average book depth at 3 price increments	NA

EURPLN	7/3/2018	Average effective spread	0.00111738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111738
		Average book depth at 3 price increments	NA

EURPLN	7/4/2018	Average effective spread	0.00109779
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109779
		Average book depth at 3 price increments	NA

EURPLN	7/5/2018	Average effective spread	0.00109876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109876
		Average book depth at 3 price increments	NA

EURPLN	7/6/2018	Average effective spread	0.00109593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109593
		Average book depth at 3 price increments	NA

EURPLN	7/9/2018	Average effective spread	0.00109996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109996
		Average book depth at 3 price increments	NA

EURPLN	7/10/2018	Average effective spread	0.00119089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119089
		Average book depth at 3 price increments	NA

EURPLN	7/11/2018	Average effective spread	0.00118195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118195
		Average book depth at 3 price increments	NA

EURPLN	7/12/2018	Average effective spread	0.00111173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111173
		Average book depth at 3 price increments	NA

EURPLN	7/13/2018	Average effective spread	0.00138897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00138897
		Average book depth at 3 price increments	NA

EURPLN	7/16/2018	Average effective spread	0.00136517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00136517
		Average book depth at 3 price increments	NA

EURPLN	7/17/2018	Average effective spread	0.00105553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105553
		Average book depth at 3 price increments	NA

EURPLN	7/18/2018	Average effective spread	0.00107276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107276
		Average book depth at 3 price increments	NA

EURPLN	7/19/2018	Average effective spread	0.00111505
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111505
		Average book depth at 3 price increments	NA

EURPLN	7/20/2018	Average effective spread	0.00122175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122175
		Average book depth at 3 price increments	NA

EURPLN	7/23/2018	Average effective spread	0.00139091
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00139091
		Average book depth at 3 price increments	NA

EURPLN	7/24/2018	Average effective spread	0.00112824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112824
		Average book depth at 3 price increments	NA

EURPLN	7/25/2018	Average effective spread	0.00107839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107839
		Average book depth at 3 price increments	NA

EURPLN	7/26/2018	Average effective spread	0.00108397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108397
		Average book depth at 3 price increments	NA

EURPLN	7/27/2018	Average effective spread	0.00110807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110807
		Average book depth at 3 price increments	NA

EURPLN	7/30/2018	Average effective spread	0.00116588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116588
		Average book depth at 3 price increments	NA

EURPLN	7/31/2018	Average effective spread	0.0012987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012987
		Average book depth at 3 price increments	NA

EURPLN	8/1/2018	Average effective spread	0.00107481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107481
		Average book depth at 3 price increments	NA

EURPLN	8/2/2018	Average effective spread	0.00103047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103047
		Average book depth at 3 price increments	NA

EURPLN	8/6/2018	Average effective spread	0.00106006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106006
		Average book depth at 3 price increments	NA

EURPLN	8/7/2018	Average effective spread	0.00108857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108857
		Average book depth at 3 price increments	NA

EURPLN	8/8/2018	Average effective spread	0.00104463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104463
		Average book depth at 3 price increments	NA

EURPLN	8/9/2018	Average effective spread	0.00119769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119769
		Average book depth at 3 price increments	NA

EURPLN	8/10/2018	Average effective spread	0.00142599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00142599
		Average book depth at 3 price increments	NA

EURPLN	8/13/2018	Average effective spread	0.00241168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00241168
		Average book depth at 3 price increments	NA

EURPLN	8/14/2018	Average effective spread	0.00109876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109876
		Average book depth at 3 price increments	NA

EURPLN	8/15/2018	Average effective spread	0.00119039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119039
		Average book depth at 3 price increments	NA

EURPLN	8/16/2018	Average effective spread	0.00101728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101728
		Average book depth at 3 price increments	NA

EURPLN	8/17/2018	Average effective spread	0.00113135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113135
		Average book depth at 3 price increments	NA

EURPLN	8/20/2018	Average effective spread	0.00174358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00174358
		Average book depth at 3 price increments	NA

EURPLN	8/21/2018	Average effective spread	0.00120584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00120584
		Average book depth at 3 price increments	NA

EURPLN	8/23/2018	Average effective spread	0.00109371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109371
		Average book depth at 3 price increments	NA

EURPLN	8/24/2018	Average effective spread	0.00176511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00176511
		Average book depth at 3 price increments	NA

EURPLN	8/27/2018	Average effective spread	0.00126869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126869
		Average book depth at 3 price increments	NA

EURPLN	8/28/2018	Average effective spread	0.0010685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010685
		Average book depth at 3 price increments	NA

EURPLN	8/29/2018	Average effective spread	0.00114997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114997
		Average book depth at 3 price increments	NA

EURPLN	8/30/2018	Average effective spread	0.00112902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112902
		Average book depth at 3 price increments	NA

EURPLN	9/3/2018	Average effective spread	0.00112436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112436
		Average book depth at 3 price increments	NA

EURPLN	9/4/2018	Average effective spread	0.00106908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106908
		Average book depth at 3 price increments	NA

EURPLN	9/6/2018	Average effective spread	0.00134996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00134996
		Average book depth at 3 price increments	NA

EURPLN	9/7/2018	Average effective spread	0.00097305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097305
		Average book depth at 3 price increments	NA

EURPLN	9/13/2018	Average effective spread	0.00103009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103009
		Average book depth at 3 price increments	NA

EURPLN	9/17/2018	Average effective spread	0.00094977
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094977
		Average book depth at 3 price increments	NA

EURPLN	9/18/2018	Average effective spread	0.00114764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114764
		Average book depth at 3 price increments	NA

EURPLN	9/19/2018	Average effective spread	0.00101495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101495
		Average book depth at 3 price increments	NA

EURPLN	9/20/2018	Average effective spread	0.00148519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00148519
		Average book depth at 3 price increments	NA

EURPLN	9/21/2018	Average effective spread	0.00148519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00148519
		Average book depth at 3 price increments	NA

EURPLN	9/24/2018	Average effective spread	0.00132223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00132223
		Average book depth at 3 price increments	NA

EURPLN	9/26/2018	Average effective spread	0.00114144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114144
		Average book depth at 3 price increments	NA

EURPLN	9/27/2018	Average effective spread	0.00131292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131292
		Average book depth at 3 price increments	NA

EURPLN	9/28/2018	Average effective spread	0.00097305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097305
		Average book depth at 3 price increments	NA

EURPLN.	7/2/2018	Average effective spread	0.00059291
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059291
		Average book depth at 3 price increments	NA

EURPLN.	7/4/2018	Average effective spread	0.00055326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055326
		Average book depth at 3 price increments	NA

EURPLN.	7/5/2018	Average effective spread	0.0005649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005649
		Average book depth at 3 price increments	NA

EURPLN.	7/6/2018	Average effective spread	0.00061489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061489
		Average book depth at 3 price increments	NA

EURPLN.	7/9/2018	Average effective spread	0.00053355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053355
		Average book depth at 3 price increments	NA

EURPLN.	7/10/2018	Average effective spread	0.00054511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054511
		Average book depth at 3 price increments	NA

EURPLN.	7/13/2018	Average effective spread	0.00063784
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063784
		Average book depth at 3 price increments	NA

EURPLN.	7/16/2018	Average effective spread	0.00059128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059128
		Average book depth at 3 price increments	NA

EURPLN.	7/17/2018	Average effective spread	0.00146656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00146656
		Average book depth at 3 price increments	NA

EURPLN.	7/18/2018	Average effective spread	0.00050049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050049
		Average book depth at 3 price increments	NA

EURPLN.	7/20/2018	Average effective spread	0.00053541
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053541
		Average book depth at 3 price increments	NA

EURPLN.	7/24/2018	Average effective spread	0.00060292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060292
		Average book depth at 3 price increments	NA

EURPLN.	7/26/2018	Average effective spread	0.0006099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006099
		Average book depth at 3 price increments	NA

EURPLN.	7/30/2018	Average effective spread	0.00054007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054007
		Average book depth at 3 price increments	NA

EURPLN.	8/1/2018	Average effective spread	0.00058546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058546
		Average book depth at 3 price increments	NA

EURPLN.	8/3/2018	Average effective spread	0.00051912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051912
		Average book depth at 3 price increments	NA

EURPLN.	8/7/2018	Average effective spread	0.00054628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054628
		Average book depth at 3 price increments	NA

EURPLN.	8/10/2018	Average effective spread	0.00126124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126124
		Average book depth at 3 price increments	NA

EURPLN.	8/15/2018	Average effective spread	0.0005557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005557
		Average book depth at 3 price increments	NA

EURPLN.	8/16/2018	Average effective spread	0.00118256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118256
		Average book depth at 3 price increments	NA

EURPLN.	8/22/2018	Average effective spread	0.00083338
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083338
		Average book depth at 3 price increments	NA

EURPLN.	8/27/2018	Average effective spread	0.00055054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055054
		Average book depth at 3 price increments	NA

EURPLN.	8/30/2018	Average effective spread	0.00071466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071466
		Average book depth at 3 price increments	NA

EURPLN.	9/4/2018	Average effective spread	0.00059943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059943
		Average book depth at 3 price increments	NA

EURPLN.	9/5/2018	Average effective spread	0.00057964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057964
		Average book depth at 3 price increments	NA

EURPLN.	9/6/2018	Average effective spread	0.00065491
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065491
		Average book depth at 3 price increments	NA

EURPLN.	9/10/2018	Average effective spread	0.00050631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050631
		Average book depth at 3 price increments	NA

EURPLN.	9/11/2018	Average effective spread	0.00052028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052028
		Average book depth at 3 price increments	NA

EURPLN.	9/12/2018	Average effective spread	0.00057266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057266
		Average book depth at 3 price increments	NA

EURPLN.	9/14/2018	Average effective spread	0.00052144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052144
		Average book depth at 3 price increments	NA

EURPLN.	9/18/2018	Average effective spread	0.00065297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065297
		Average book depth at 3 price increments	NA

EURPLN.	9/20/2018	Average effective spread	0.00050964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050964
		Average book depth at 3 price increments	NA

EURPLN.	9/21/2018	Average effective spread	0.00091427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091427
		Average book depth at 3 price increments	NA

EURPLN.	9/24/2018	Average effective spread	0.00128732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128732
		Average book depth at 3 price increments	NA

EURPLNmicro	7/2/2018	Average effective spread	0.00115731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115731
		Average book depth at 3 price increments	NA

EURPLNmicro	7/3/2018	Average effective spread	0.00116935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116935
		Average book depth at 3 price increments	NA

EURPLNmicro	7/4/2018	Average effective spread	0.0011544
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011544
		Average book depth at 3 price increments	NA

EURPLNmicro	7/5/2018	Average effective spread	0.0011628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011628
		Average book depth at 3 price increments	NA

EURPLNmicro	7/6/2018	Average effective spread	0.00112932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112932
		Average book depth at 3 price increments	NA

EURPLNmicro	7/9/2018	Average effective spread	0.0010696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010696
		Average book depth at 3 price increments	NA

EURPLNmicro	7/10/2018	Average effective spread	0.00118354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118354
		Average book depth at 3 price increments	NA

EURPLNmicro	7/11/2018	Average effective spread	0.00113595
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113595
		Average book depth at 3 price increments	NA

EURPLNmicro	7/12/2018	Average effective spread	0.00113038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113038
		Average book depth at 3 price increments	NA

EURPLNmicro	7/13/2018	Average effective spread	0.00115174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115174
		Average book depth at 3 price increments	NA

EURPLNmicro	7/16/2018	Average effective spread	0.00108479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108479
		Average book depth at 3 price increments	NA

EURPLNmicro	7/17/2018	Average effective spread	0.00106728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106728
		Average book depth at 3 price increments	NA

EURPLNmicro	7/18/2018	Average effective spread	0.00108183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108183
		Average book depth at 3 price increments	NA

EURPLNmicro	7/19/2018	Average effective spread	0.00109839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109839
		Average book depth at 3 price increments	NA

EURPLNmicro	7/20/2018	Average effective spread	0.00114247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114247
		Average book depth at 3 price increments	NA

EURPLNmicro	7/23/2018	Average effective spread	0.0010435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010435
		Average book depth at 3 price increments	NA

EURPLNmicro	7/24/2018	Average effective spread	0.00114144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114144
		Average book depth at 3 price increments	NA

EURPLNmicro	7/25/2018	Average effective spread	0.00129683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129683
		Average book depth at 3 price increments	NA

EURPLNmicro	7/26/2018	Average effective spread	0.00110114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110114
		Average book depth at 3 price increments	NA

EURPLNmicro	7/27/2018	Average effective spread	0.00140747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00140747
		Average book depth at 3 price increments	NA

EURPLNmicro	7/30/2018	Average effective spread	0.00118263
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118263
		Average book depth at 3 price increments	NA

EURPLNmicro	7/31/2018	Average effective spread	0.00115669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115669
		Average book depth at 3 price increments	NA

EURPLNmicro	8/1/2018	Average effective spread	0.00111721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111721
		Average book depth at 3 price increments	NA

EURPLNmicro	8/2/2018	Average effective spread	0.00108246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108246
		Average book depth at 3 price increments	NA

EURPLNmicro	8/3/2018	Average effective spread	0.00108985
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108985
		Average book depth at 3 price increments	NA

EURPLNmicro	8/6/2018	Average effective spread	0.00109356
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109356
		Average book depth at 3 price increments	NA

EURPLNmicro	8/7/2018	Average effective spread	0.00113625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113625
		Average book depth at 3 price increments	NA

EURPLNmicro	8/8/2018	Average effective spread	0.00108255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108255
		Average book depth at 3 price increments	NA

EURPLNmicro	8/9/2018	Average effective spread	0.00117059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117059
		Average book depth at 3 price increments	NA

EURPLNmicro	8/10/2018	Average effective spread	0.00127173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127173
		Average book depth at 3 price increments	NA

EURPLNmicro	8/13/2018	Average effective spread	0.00123711
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123711
		Average book depth at 3 price increments	NA

EURPLNmicro	8/14/2018	Average effective spread	0.00126055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126055
		Average book depth at 3 price increments	NA

EURPLNmicro	8/15/2018	Average effective spread	0.00115934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115934
		Average book depth at 3 price increments	NA

EURPLNmicro	8/16/2018	Average effective spread	0.00123116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123116
		Average book depth at 3 price increments	NA

EURPLNmicro	8/17/2018	Average effective spread	0.00142233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00142233
		Average book depth at 3 price increments	NA

EURPLNmicro	8/20/2018	Average effective spread	0.00121349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121349
		Average book depth at 3 price increments	NA

EURPLNmicro	8/21/2018	Average effective spread	0.00110283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110283
		Average book depth at 3 price increments	NA

EURPLNmicro	8/22/2018	Average effective spread	0.00131784
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131784
		Average book depth at 3 price increments	NA

EURPLNmicro	8/23/2018	Average effective spread	0.00122563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122563
		Average book depth at 3 price increments	NA

EURPLNmicro	8/24/2018	Average effective spread	0.00116239
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116239
		Average book depth at 3 price increments	NA

EURPLNmicro	8/27/2018	Average effective spread	0.00126001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126001
		Average book depth at 3 price increments	NA

EURPLNmicro	8/28/2018	Average effective spread	0.00111093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111093
		Average book depth at 3 price increments	NA

EURPLNmicro	8/29/2018	Average effective spread	0.00112933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112933
		Average book depth at 3 price increments	NA

EURPLNmicro	8/30/2018	Average effective spread	0.00112037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112037
		Average book depth at 3 price increments	NA

EURPLNmicro	8/31/2018	Average effective spread	0.00111932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111932
		Average book depth at 3 price increments	NA

EURPLNmicro	9/3/2018	Average effective spread	0.0012514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012514
		Average book depth at 3 price increments	NA

EURPLNmicro	9/4/2018	Average effective spread	0.00120412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00120412
		Average book depth at 3 price increments	NA

EURPLNmicro	9/5/2018	Average effective spread	0.00114159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114159
		Average book depth at 3 price increments	NA

EURPLNmicro	9/6/2018	Average effective spread	0.0010977
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010977
		Average book depth at 3 price increments	NA

EURPLNmicro	9/7/2018	Average effective spread	0.00106514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106514
		Average book depth at 3 price increments	NA

EURPLNmicro	9/10/2018	Average effective spread	0.00108123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108123
		Average book depth at 3 price increments	NA

EURPLNmicro	9/11/2018	Average effective spread	0.00122754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122754
		Average book depth at 3 price increments	NA

EURPLNmicro	9/12/2018	Average effective spread	0.00104134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104134
		Average book depth at 3 price increments	NA

EURPLNmicro	9/13/2018	Average effective spread	0.00102057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102057
		Average book depth at 3 price increments	NA

EURPLNmicro	9/14/2018	Average effective spread	0.00113135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113135
		Average book depth at 3 price increments	NA

EURPLNmicro	9/17/2018	Average effective spread	0.0011168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011168
		Average book depth at 3 price increments	NA

EURPLNmicro	9/18/2018	Average effective spread	0.00107151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107151
		Average book depth at 3 price increments	NA

EURPLNmicro	9/19/2018	Average effective spread	0.00136227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00136227
		Average book depth at 3 price increments	NA

EURPLNmicro	9/20/2018	Average effective spread	0.00107212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107212
		Average book depth at 3 price increments	NA

EURPLNmicro	9/21/2018	Average effective spread	0.00129007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129007
		Average book depth at 3 price increments	NA

EURPLNmicro	9/24/2018	Average effective spread	0.00111307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111307
		Average book depth at 3 price increments	NA

EURPLNmicro	9/25/2018	Average effective spread	0.0010508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010508
		Average book depth at 3 price increments	NA

EURPLNmicro	9/26/2018	Average effective spread	0.00106559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106559
		Average book depth at 3 price increments	NA

EURPLNmicro	9/27/2018	Average effective spread	0.00114555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114555
		Average book depth at 3 price increments	NA

EURPLNmicro	9/28/2018	Average effective spread	0.00120177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00120177
		Average book depth at 3 price increments	NA

EURRUB	7/2/2018	Average effective spread	0.00553865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00553865
		Average book depth at 3 price increments	NA

EURRUB	7/3/2018	Average effective spread	0.00615081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00615081
		Average book depth at 3 price increments	NA

EURRUB	7/4/2018	Average effective spread	0.00547861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547861
		Average book depth at 3 price increments	NA

EURRUB	7/5/2018	Average effective spread	0.00620039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00620039
		Average book depth at 3 price increments	NA

EURRUB	7/6/2018	Average effective spread	0.00561716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00561716
		Average book depth at 3 price increments	NA

EURRUB	7/10/2018	Average effective spread	0.00549643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00549643
		Average book depth at 3 price increments	NA

EURRUB	7/12/2018	Average effective spread	0.00551732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551732
		Average book depth at 3 price increments	NA

EURRUB	7/13/2018	Average effective spread	0.00548785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00548785
		Average book depth at 3 price increments	NA

EURRUB	7/16/2018	Average effective spread	0.00546058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546058
		Average book depth at 3 price increments	NA

EURRUB	7/17/2018	Average effective spread	0.00556603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00556603
		Average book depth at 3 price increments	NA

EURRUB	7/19/2018	Average effective spread	0.00557758
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00557758
		Average book depth at 3 price increments	NA

EURRUB	7/24/2018	Average effective spread	0.00547993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547993
		Average book depth at 3 price increments	NA

EURRUB	7/30/2018	Average effective spread	0.00557494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00557494
		Average book depth at 3 price increments	NA

EURRUB	7/31/2018	Average effective spread	0.00554789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00554789
		Average book depth at 3 price increments	NA

EURRUB	8/1/2018	Average effective spread	0.00552612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552612
		Average book depth at 3 price increments	NA

EURRUB	8/2/2018	Average effective spread	0.00576033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00576033
		Average book depth at 3 price increments	NA

EURRUB	8/8/2018	Average effective spread	0.00613881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00613881
		Average book depth at 3 price increments	NA

EURRUB	8/9/2018	Average effective spread	0.00572404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00572404
		Average book depth at 3 price increments	NA

EURRUB	8/10/2018	Average effective spread	0.0064821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0064821
		Average book depth at 3 price increments	NA

EURRUB	8/13/2018	Average effective spread	0.00591537
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00591537
		Average book depth at 3 price increments	NA

EURRUB	8/14/2018	Average effective spread	0.00559183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00559183
		Average book depth at 3 price increments	NA

EURRUB	8/15/2018	Average effective spread	0.00713064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00713064
		Average book depth at 3 price increments	NA

EURRUB	8/23/2018	Average effective spread	0.00688565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00688565
		Average book depth at 3 price increments	NA

EURRUB	8/27/2018	Average effective spread	0.00572668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00572668
		Average book depth at 3 price increments	NA

EURRUB	8/28/2018	Average effective spread	0.00549742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00549742
		Average book depth at 3 price increments	NA

EURRUB	8/29/2018	Average effective spread	0.00539047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00539047
		Average book depth at 3 price increments	NA

EURRUB	8/30/2018	Average effective spread	0.00558615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00558615
		Average book depth at 3 price increments	NA

EURRUB	8/31/2018	Average effective spread	0.00519712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00519712
		Average book depth at 3 price increments	NA

EURRUB	9/3/2018	Average effective spread	0.00506429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00506429
		Average book depth at 3 price increments	NA

EURRUB	9/5/2018	Average effective spread	0.00565807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00565807
		Average book depth at 3 price increments	NA

EURRUB	9/6/2018	Average effective spread	0.00524704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00524704
		Average book depth at 3 price increments	NA

EURRUB	9/7/2018	Average effective spread	0.00468295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00468295
		Average book depth at 3 price increments	NA

EURRUB	9/10/2018	Average effective spread	0.00716627
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00716627
		Average book depth at 3 price increments	NA

EURRUB	9/11/2018	Average effective spread	0.00581905
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00581905
		Average book depth at 3 price increments	NA

EURRUB	9/14/2018	Average effective spread	0.00542847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00542847
		Average book depth at 3 price increments	NA

EURRUB	9/17/2018	Average effective spread	0.00480742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00480742
		Average book depth at 3 price increments	NA

EURRUB	9/19/2018	Average effective spread	0.00496136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00496136
		Average book depth at 3 price increments	NA

EURRUB	9/20/2018	Average effective spread	0.00575307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00575307
		Average book depth at 3 price increments	NA

EURRUB	9/28/2018	Average effective spread	0.00593648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00593648
		Average book depth at 3 price increments	NA

EURRUB.	7/5/2018	Average effective spread	0.00346174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00346174
		Average book depth at 3 price increments	NA

EURRUB.	7/16/2018	Average effective spread	0.00350594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00350594
		Average book depth at 3 price increments	NA

EURRUB.	7/19/2018	Average effective spread	0.00345712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00345712
		Average book depth at 3 price increments	NA

EURRUB.	7/20/2018	Average effective spread	0.00349803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00349803
		Average book depth at 3 price increments	NA

EURRUB.	7/24/2018	Average effective spread	0.0034558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0034558
		Average book depth at 3 price increments	NA

EURRUB.	8/8/2018	Average effective spread	0.00349077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00349077
		Average book depth at 3 price increments	NA

EURRUB.	8/9/2018	Average effective spread	0.00447644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00447644
		Average book depth at 3 price increments	NA

EURRUB.	9/11/2018	Average effective spread	0.0035165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0035165
		Average book depth at 3 price increments	NA

EURRUB.	9/12/2018	Average effective spread	0.00316683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00316683
		Average book depth at 3 price increments	NA

EURRUB.	9/13/2018	Average effective spread	0.00322093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00322093
		Average book depth at 3 price increments	NA

EURRUB.	9/21/2018	Average effective spread	0.0032493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0032493
		Average book depth at 3 price increments	NA

EURRUBmicro	7/2/2018	Average effective spread	0.00557296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00557296
		Average book depth at 3 price increments	NA

EURRUBmicro	7/3/2018	Average effective spread	0.00578705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00578705
		Average book depth at 3 price increments	NA

EURRUBmicro	7/5/2018	Average effective spread	0.00548521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00548521
		Average book depth at 3 price increments	NA

EURRUBmicro	7/6/2018	Average effective spread	0.00565037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00565037
		Average book depth at 3 price increments	NA

EURRUBmicro	7/9/2018	Average effective spread	0.00570513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00570513
		Average book depth at 3 price increments	NA

EURRUBmicro	7/10/2018	Average effective spread	0.00579002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00579002
		Average book depth at 3 price increments	NA

EURRUBmicro	7/11/2018	Average effective spread	0.00571464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00571464
		Average book depth at 3 price increments	NA

EURRUBmicro	7/12/2018	Average effective spread	0.00546212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546212
		Average book depth at 3 price increments	NA

EURRUBmicro	7/13/2018	Average effective spread	0.00546014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546014
		Average book depth at 3 price increments	NA

EURRUBmicro	7/16/2018	Average effective spread	0.00547696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547696
		Average book depth at 3 price increments	NA

EURRUBmicro	7/17/2018	Average effective spread	0.00547949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547949
		Average book depth at 3 price increments	NA

EURRUBmicro	7/18/2018	Average effective spread	0.00553553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00553553
		Average book depth at 3 price increments	NA

EURRUBmicro	7/19/2018	Average effective spread	0.00548719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00548719
		Average book depth at 3 price increments	NA

EURRUBmicro	7/20/2018	Average effective spread	0.00570821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00570821
		Average book depth at 3 price increments	NA

EURRUBmicro	7/23/2018	Average effective spread	0.00546971
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546971
		Average book depth at 3 price increments	NA

EURRUBmicro	7/24/2018	Average effective spread	0.0054553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0054553
		Average book depth at 3 price increments	NA

EURRUBmicro	7/25/2018	Average effective spread	0.00547795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547795
		Average book depth at 3 price increments	NA

EURRUBmicro	7/26/2018	Average effective spread	0.00539944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00539944
		Average book depth at 3 price increments	NA

EURRUBmicro	7/27/2018	Average effective spread	0.00551358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551358
		Average book depth at 3 price increments	NA

EURRUBmicro	7/30/2018	Average effective spread	0.00572536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00572536
		Average book depth at 3 price increments	NA

EURRUBmicro	7/31/2018	Average effective spread	0.00548169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00548169
		Average book depth at 3 price increments	NA

EURRUBmicro	8/1/2018	Average effective spread	0.00553232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00553232
		Average book depth at 3 price increments	NA

EURRUBmicro	8/2/2018	Average effective spread	0.00542979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00542979
		Average book depth at 3 price increments	NA

EURRUBmicro	8/9/2018	Average effective spread	0.00567918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00567918
		Average book depth at 3 price increments	NA

EURRUBmicro	8/10/2018	Average effective spread	0.00527057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00527057
		Average book depth at 3 price increments	NA

EURRUBmicro	8/13/2018	Average effective spread	0.00555987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00555987
		Average book depth at 3 price increments	NA

EURRUBmicro	8/14/2018	Average effective spread	0.00562244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00562244
		Average book depth at 3 price increments	NA

EURRUBmicro	8/15/2018	Average effective spread	0.00687862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00687862
		Average book depth at 3 price increments	NA

EURRUBmicro	8/17/2018	Average effective spread	0.00564817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00564817
		Average book depth at 3 price increments	NA

EURRUBmicro	8/21/2018	Average effective spread	0.00570214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00570214
		Average book depth at 3 price increments	NA

EURRUBmicro	8/22/2018	Average effective spread	0.00569735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00569735
		Average book depth at 3 price increments	NA

EURRUBmicro	8/23/2018	Average effective spread	0.00569461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00569461
		Average book depth at 3 price increments	NA

EURRUBmicro	8/27/2018	Average effective spread	0.0051461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0051461
		Average book depth at 3 price increments	NA

EURRUBmicro	8/28/2018	Average effective spread	0.0055767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0055767
		Average book depth at 3 price increments	NA

EURRUBmicro	8/29/2018	Average effective spread	0.00562596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00562596
		Average book depth at 3 price increments	NA

EURRUBmicro	9/4/2018	Average effective spread	0.00441641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00441641
		Average book depth at 3 price increments	NA

EURRUBmicro	9/5/2018	Average effective spread	0.00520745
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00520745
		Average book depth at 3 price increments	NA

EURRUBmicro	9/6/2018	Average effective spread	0.00530549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00530549
		Average book depth at 3 price increments	NA

EURRUBmicro	9/7/2018	Average effective spread	0.00542671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00542671
		Average book depth at 3 price increments	NA

EURRUBmicro	9/10/2018	Average effective spread	0.00526815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00526815
		Average book depth at 3 price increments	NA

EURRUBmicro	9/11/2018	Average effective spread	0.00492862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00492862
		Average book depth at 3 price increments	NA

EURRUBmicro	9/12/2018	Average effective spread	0.00571982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00571982
		Average book depth at 3 price increments	NA

EURRUBmicro	9/13/2018	Average effective spread	0.00574537
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00574537
		Average book depth at 3 price increments	NA

EURRUBmicro	9/14/2018	Average effective spread	0.00558945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00558945
		Average book depth at 3 price increments	NA

EURRUBmicro	9/17/2018	Average effective spread	0.00494465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00494465
		Average book depth at 3 price increments	NA

EURRUBmicro	9/18/2018	Average effective spread	0.00511311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00511311
		Average book depth at 3 price increments	NA

EURRUBmicro	9/19/2018	Average effective spread	0.00538678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00538678
		Average book depth at 3 price increments	NA

EURRUBmicro	9/20/2018	Average effective spread	0.00626504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00626504
		Average book depth at 3 price increments	NA

EURRUBmicro	9/21/2018	Average effective spread	0.00623733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00623733
		Average book depth at 3 price increments	NA

EURRUBmicro	9/24/2018	Average effective spread	0.00654214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00654214
		Average book depth at 3 price increments	NA

EURRUBmicro	9/25/2018	Average effective spread	0.00482809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00482809
		Average book depth at 3 price increments	NA

EURRUBmicro	9/26/2018	Average effective spread	0.00494604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00494604
		Average book depth at 3 price increments	NA

EURRUBmicro	9/27/2018	Average effective spread	0.00507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00507
		Average book depth at 3 price increments	NA

EURRUBmicro	9/28/2018	Average effective spread	0.00583851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00583851
		Average book depth at 3 price increments	NA

EURSEK	7/2/2018	Average effective spread	0.00053182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053182
		Average book depth at 3 price increments	NA

EURSEK	7/3/2018	Average effective spread	0.0005251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005251
		Average book depth at 3 price increments	NA

EURSEK	7/4/2018	Average effective spread	0.00064065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064065
		Average book depth at 3 price increments	NA

EURSEK	7/5/2018	Average effective spread	0.0006083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006083
		Average book depth at 3 price increments	NA

EURSEK	7/6/2018	Average effective spread	0.00055882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055882
		Average book depth at 3 price increments	NA

EURSEK	7/9/2018	Average effective spread	0.00054237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054237
		Average book depth at 3 price increments	NA

EURSEK	7/10/2018	Average effective spread	0.00054947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054947
		Average book depth at 3 price increments	NA

EURSEK	7/11/2018	Average effective spread	0.00058817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058817
		Average book depth at 3 price increments	NA

EURSEK	7/12/2018	Average effective spread	0.00052996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052996
		Average book depth at 3 price increments	NA

EURSEK	7/13/2018	Average effective spread	0.00052059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052059
		Average book depth at 3 price increments	NA

EURSEK	7/16/2018	Average effective spread	0.00075628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075628
		Average book depth at 3 price increments	NA

EURSEK	7/17/2018	Average effective spread	0.0004911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004911
		Average book depth at 3 price increments	NA

EURSEK	7/18/2018	Average effective spread	0.00056967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056967
		Average book depth at 3 price increments	NA

EURSEK	7/19/2018	Average effective spread	0.00052256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052256
		Average book depth at 3 price increments	NA

EURSEK	7/20/2018	Average effective spread	0.00057387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057387
		Average book depth at 3 price increments	NA

EURSEK	7/23/2018	Average effective spread	0.00059759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059759
		Average book depth at 3 price increments	NA

EURSEK	7/24/2018	Average effective spread	0.00049033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049033
		Average book depth at 3 price increments	NA

EURSEK	7/25/2018	Average effective spread	0.00060568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060568
		Average book depth at 3 price increments	NA

EURSEK	7/26/2018	Average effective spread	0.00056906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056906
		Average book depth at 3 price increments	NA

EURSEK	7/27/2018	Average effective spread	0.00054379
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054379
		Average book depth at 3 price increments	NA

EURSEK	7/30/2018	Average effective spread	0.00051805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051805
		Average book depth at 3 price increments	NA

EURSEK	7/31/2018	Average effective spread	0.00054138
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054138
		Average book depth at 3 price increments	NA

EURSEK	8/1/2018	Average effective spread	0.00057031
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057031
		Average book depth at 3 price increments	NA

EURSEK	8/2/2018	Average effective spread	0.00061973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061973
		Average book depth at 3 price increments	NA

EURSEK	8/3/2018	Average effective spread	0.00058776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058776
		Average book depth at 3 price increments	NA

EURSEK	8/6/2018	Average effective spread	0.00058515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058515
		Average book depth at 3 price increments	NA

EURSEK	8/7/2018	Average effective spread	0.00067386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067386
		Average book depth at 3 price increments	NA

EURSEK	8/8/2018	Average effective spread	0.00057378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057378
		Average book depth at 3 price increments	NA

EURSEK	8/9/2018	Average effective spread	0.00059557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059557
		Average book depth at 3 price increments	NA

EURSEK	8/10/2018	Average effective spread	0.0005769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005769
		Average book depth at 3 price increments	NA

EURSEK	8/13/2018	Average effective spread	0.0006888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006888
		Average book depth at 3 price increments	NA

EURSEK	8/14/2018	Average effective spread	0.00058898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058898
		Average book depth at 3 price increments	NA

EURSEK	8/15/2018	Average effective spread	0.00058951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058951
		Average book depth at 3 price increments	NA

EURSEK	8/16/2018	Average effective spread	0.00059436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059436
		Average book depth at 3 price increments	NA

EURSEK	8/17/2018	Average effective spread	0.00059727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059727
		Average book depth at 3 price increments	NA

EURSEK	8/20/2018	Average effective spread	0.00057535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057535
		Average book depth at 3 price increments	NA

EURSEK	8/21/2018	Average effective spread	0.00062551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062551
		Average book depth at 3 price increments	NA

EURSEK	8/22/2018	Average effective spread	0.00056947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056947
		Average book depth at 3 price increments	NA

EURSEK	8/23/2018	Average effective spread	0.0005601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005601
		Average book depth at 3 price increments	NA

EURSEK	8/24/2018	Average effective spread	0.00059685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059685
		Average book depth at 3 price increments	NA

EURSEK	8/27/2018	Average effective spread	0.00103067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103067
		Average book depth at 3 price increments	NA

EURSEK	8/28/2018	Average effective spread	0.00060361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060361
		Average book depth at 3 price increments	NA

EURSEK	8/29/2018	Average effective spread	0.00064316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064316
		Average book depth at 3 price increments	NA

EURSEK	8/30/2018	Average effective spread	0.00048867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048867
		Average book depth at 3 price increments	NA

EURSEK	8/31/2018	Average effective spread	0.0004877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004877
		Average book depth at 3 price increments	NA

EURSEK	9/3/2018	Average effective spread	0.00050289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050289
		Average book depth at 3 price increments	NA

EURSEK	9/4/2018	Average effective spread	0.00048997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048997
		Average book depth at 3 price increments	NA

EURSEK	9/5/2018	Average effective spread	0.00050089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050089
		Average book depth at 3 price increments	NA

EURSEK	9/6/2018	Average effective spread	0.00078827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078827
		Average book depth at 3 price increments	NA

EURSEK	9/7/2018	Average effective spread	0.00050242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050242
		Average book depth at 3 price increments	NA

EURSEK	9/10/2018	Average effective spread	0.00054117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054117
		Average book depth at 3 price increments	NA

EURSEK	9/11/2018	Average effective spread	0.00049126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049126
		Average book depth at 3 price increments	NA

EURSEK	9/12/2018	Average effective spread	0.00050393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050393
		Average book depth at 3 price increments	NA

EURSEK	9/13/2018	Average effective spread	0.00084079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084079
		Average book depth at 3 price increments	NA

EURSEK	9/14/2018	Average effective spread	0.00071859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071859
		Average book depth at 3 price increments	NA

EURSEK	9/17/2018	Average effective spread	0.00052607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052607
		Average book depth at 3 price increments	NA

EURSEK	9/18/2018	Average effective spread	0.0005517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005517
		Average book depth at 3 price increments	NA

EURSEK	9/19/2018	Average effective spread	0.00059132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059132
		Average book depth at 3 price increments	NA

EURSEK	9/20/2018	Average effective spread	0.00050136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050136
		Average book depth at 3 price increments	NA

EURSEK	9/21/2018	Average effective spread	0.00049514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049514
		Average book depth at 3 price increments	NA

EURSEK	9/24/2018	Average effective spread	0.00051457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051457
		Average book depth at 3 price increments	NA

EURSEK	9/25/2018	Average effective spread	0.00060559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060559
		Average book depth at 3 price increments	NA

EURSEK	9/26/2018	Average effective spread	0.00048916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048916
		Average book depth at 3 price increments	NA

EURSEK	9/27/2018	Average effective spread	0.00048479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048479
		Average book depth at 3 price increments	NA

EURSEK	9/28/2018	Average effective spread	0.00057472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057472
		Average book depth at 3 price increments	NA

EURSEK.	7/3/2018	Average effective spread	0.00025015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025015
		Average book depth at 3 price increments	NA

EURSEK.	7/4/2018	Average effective spread	0.00030038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030038
		Average book depth at 3 price increments	NA

EURSEK.	7/5/2018	Average effective spread	0.00033936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033936
		Average book depth at 3 price increments	NA

EURSEK.	7/6/2018	Average effective spread	0.00029728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029728
		Average book depth at 3 price increments	NA

EURSEK.	7/9/2018	Average effective spread	0.00024628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024628
		Average book depth at 3 price increments	NA

EURSEK.	7/10/2018	Average effective spread	0.0002265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002265
		Average book depth at 3 price increments	NA

EURSEK.	7/11/2018	Average effective spread	0.00027633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027633
		Average book depth at 3 price increments	NA

EURSEK.	7/18/2018	Average effective spread	0.00022155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022155
		Average book depth at 3 price increments	NA

EURSEK.	7/19/2018	Average effective spread	0.00025888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025888
		Average book depth at 3 price increments	NA

EURSEK.	7/23/2018	Average effective spread	0.00039729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039729
		Average book depth at 3 price increments	NA

EURSEK.	7/24/2018	Average effective spread	0.00024414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024414
		Average book depth at 3 price increments	NA

EURSEK.	7/25/2018	Average effective spread	0.00018034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018034
		Average book depth at 3 price increments	NA

EURSEK.	8/6/2018	Average effective spread	0.00030057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030057
		Average book depth at 3 price increments	NA

EURSEK.	8/10/2018	Average effective spread	0.00043244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043244
		Average book depth at 3 price increments	NA

EURSEK.	8/21/2018	Average effective spread	0.00029863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029863
		Average book depth at 3 price increments	NA

EURSEK.	8/23/2018	Average effective spread	0.00032869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032869
		Average book depth at 3 price increments	NA

EURSEK.	8/28/2018	Average effective spread	0.00030251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030251
		Average book depth at 3 price increments	NA

EURSEK.	8/29/2018	Average effective spread	0.00030154
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030154
		Average book depth at 3 price increments	NA

EURSEK.	9/3/2018	Average effective spread	0.00032772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032772
		Average book depth at 3 price increments	NA

EURSEK.	9/4/2018	Average effective spread	0.00030154
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030154
		Average book depth at 3 price increments	NA

EURSEK.	9/5/2018	Average effective spread	0.0002996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002996
		Average book depth at 3 price increments	NA

EURSEK.	9/7/2018	Average effective spread	0.00036586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036586
		Average book depth at 3 price increments	NA

EURSEK.	9/12/2018	Average effective spread	0.00033548
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033548
		Average book depth at 3 price increments	NA

EURSEK.	9/13/2018	Average effective spread	0.00041983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041983
		Average book depth at 3 price increments	NA

EURSEK.	9/17/2018	Average effective spread	0.00031835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031835
		Average book depth at 3 price increments	NA

EURSEK.	9/18/2018	Average effective spread	0.00031415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031415
		Average book depth at 3 price increments	NA

EURSEK.	9/20/2018	Average effective spread	0.00031609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031609
		Average book depth at 3 price increments	NA

EURSEK.	9/26/2018	Average effective spread	0.00048072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048072
		Average book depth at 3 price increments	NA

EURSEK.	9/27/2018	Average effective spread	0.00029766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029766
		Average book depth at 3 price increments	NA

EURSEKmicro	7/2/2018	Average effective spread	0.00068766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068766
		Average book depth at 3 price increments	NA

EURSEKmicro	7/3/2018	Average effective spread	0.00058432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058432
		Average book depth at 3 price increments	NA

EURSEKmicro	7/4/2018	Average effective spread	0.0006851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006851
		Average book depth at 3 price increments	NA

EURSEKmicro	7/5/2018	Average effective spread	0.00064223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064223
		Average book depth at 3 price increments	NA

EURSEKmicro	7/6/2018	Average effective spread	0.00061541
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061541
		Average book depth at 3 price increments	NA

EURSEKmicro	7/9/2018	Average effective spread	0.00058476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058476
		Average book depth at 3 price increments	NA

EURSEKmicro	7/10/2018	Average effective spread	0.00051891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051891
		Average book depth at 3 price increments	NA

EURSEKmicro	7/11/2018	Average effective spread	0.00056416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056416
		Average book depth at 3 price increments	NA

EURSEKmicro	7/12/2018	Average effective spread	0.0005687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005687
		Average book depth at 3 price increments	NA

EURSEKmicro	7/13/2018	Average effective spread	0.00050592
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050592
		Average book depth at 3 price increments	NA

EURSEKmicro	7/16/2018	Average effective spread	0.00089812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089812
		Average book depth at 3 price increments	NA

EURSEKmicro	7/17/2018	Average effective spread	0.00052352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052352
		Average book depth at 3 price increments	NA

EURSEKmicro	7/18/2018	Average effective spread	0.00056182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056182
		Average book depth at 3 price increments	NA

EURSEKmicro	7/19/2018	Average effective spread	0.00056086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056086
		Average book depth at 3 price increments	NA

EURSEKmicro	7/20/2018	Average effective spread	0.00063479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063479
		Average book depth at 3 price increments	NA

EURSEKmicro	7/23/2018	Average effective spread	0.00075119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075119
		Average book depth at 3 price increments	NA

EURSEKmicro	7/24/2018	Average effective spread	0.00065897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065897
		Average book depth at 3 price increments	NA

EURSEKmicro	7/25/2018	Average effective spread	0.000542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000542
		Average book depth at 3 price increments	NA

EURSEKmicro	7/26/2018	Average effective spread	0.00053457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053457
		Average book depth at 3 price increments	NA

EURSEKmicro	7/27/2018	Average effective spread	0.00050451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050451
		Average book depth at 3 price increments	NA

EURSEKmicro	7/30/2018	Average effective spread	0.00056084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056084
		Average book depth at 3 price increments	NA

EURSEKmicro	7/31/2018	Average effective spread	0.00052935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052935
		Average book depth at 3 price increments	NA

EURSEKmicro	8/1/2018	Average effective spread	0.00060805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060805
		Average book depth at 3 price increments	NA

EURSEKmicro	8/2/2018	Average effective spread	0.00057177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057177
		Average book depth at 3 price increments	NA

EURSEKmicro	8/3/2018	Average effective spread	0.00057594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057594
		Average book depth at 3 price increments	NA

EURSEKmicro	8/6/2018	Average effective spread	0.00058103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058103
		Average book depth at 3 price increments	NA

EURSEKmicro	8/7/2018	Average effective spread	0.00057323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057323
		Average book depth at 3 price increments	NA

EURSEKmicro	8/8/2018	Average effective spread	0.00056745
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056745
		Average book depth at 3 price increments	NA

EURSEKmicro	8/9/2018	Average effective spread	0.0005706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005706
		Average book depth at 3 price increments	NA

EURSEKmicro	8/10/2018	Average effective spread	0.0006583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006583
		Average book depth at 3 price increments	NA

EURSEKmicro	8/13/2018	Average effective spread	0.00070344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070344
		Average book depth at 3 price increments	NA

EURSEKmicro	8/14/2018	Average effective spread	0.00062435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062435
		Average book depth at 3 price increments	NA

EURSEKmicro	8/15/2018	Average effective spread	0.00077751
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077751
		Average book depth at 3 price increments	NA

EURSEKmicro	8/16/2018	Average effective spread	0.00065482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065482
		Average book depth at 3 price increments	NA

EURSEKmicro	8/17/2018	Average effective spread	0.00066462
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066462
		Average book depth at 3 price increments	NA

EURSEKmicro	8/20/2018	Average effective spread	0.00057406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057406
		Average book depth at 3 price increments	NA

EURSEKmicro	8/21/2018	Average effective spread	0.00066142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066142
		Average book depth at 3 price increments	NA

EURSEKmicro	8/22/2018	Average effective spread	0.00060858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060858
		Average book depth at 3 price increments	NA

EURSEKmicro	8/23/2018	Average effective spread	0.0005696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005696
		Average book depth at 3 price increments	NA

EURSEKmicro	8/24/2018	Average effective spread	0.00071504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071504
		Average book depth at 3 price increments	NA

EURSEKmicro	8/27/2018	Average effective spread	0.00069185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069185
		Average book depth at 3 price increments	NA

EURSEKmicro	8/28/2018	Average effective spread	0.00069377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069377
		Average book depth at 3 price increments	NA

EURSEKmicro	8/29/2018	Average effective spread	0.00093953
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093953
		Average book depth at 3 price increments	NA

EURSEKmicro	8/30/2018	Average effective spread	0.00061265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061265
		Average book depth at 3 price increments	NA

EURSEKmicro	8/31/2018	Average effective spread	0.00053204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053204
		Average book depth at 3 price increments	NA

EURSEKmicro	9/3/2018	Average effective spread	0.00056368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056368
		Average book depth at 3 price increments	NA

EURSEKmicro	9/4/2018	Average effective spread	0.00050436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050436
		Average book depth at 3 price increments	NA

EURSEKmicro	9/5/2018	Average effective spread	0.00051907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051907
		Average book depth at 3 price increments	NA

EURSEKmicro	9/6/2018	Average effective spread	0.00062228
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062228
		Average book depth at 3 price increments	NA

EURSEKmicro	9/7/2018	Average effective spread	0.00057518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057518
		Average book depth at 3 price increments	NA

EURSEKmicro	9/10/2018	Average effective spread	0.00090151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090151
		Average book depth at 3 price increments	NA

EURSEKmicro	9/11/2018	Average effective spread	0.00065126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065126
		Average book depth at 3 price increments	NA

EURSEKmicro	9/12/2018	Average effective spread	0.00084955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084955
		Average book depth at 3 price increments	NA

EURSEKmicro	9/13/2018	Average effective spread	0.00057327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057327
		Average book depth at 3 price increments	NA

EURSEKmicro	9/14/2018	Average effective spread	0.0007515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007515
		Average book depth at 3 price increments	NA

EURSEKmicro	9/17/2018	Average effective spread	0.00048534
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048534
		Average book depth at 3 price increments	NA

EURSEKmicro	9/18/2018	Average effective spread	0.00055302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055302
		Average book depth at 3 price increments	NA

EURSEKmicro	9/19/2018	Average effective spread	0.00062909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062909
		Average book depth at 3 price increments	NA

EURSEKmicro	9/20/2018	Average effective spread	0.0005309
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005309
		Average book depth at 3 price increments	NA

EURSEKmicro	9/21/2018	Average effective spread	0.00088504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088504
		Average book depth at 3 price increments	NA

EURSEKmicro	9/24/2018	Average effective spread	0.00071526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071526
		Average book depth at 3 price increments	NA

EURSEKmicro	9/25/2018	Average effective spread	0.00051493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051493
		Average book depth at 3 price increments	NA

EURSEKmicro	9/26/2018	Average effective spread	0.00061908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061908
		Average book depth at 3 price increments	NA

EURSEKmicro	9/27/2018	Average effective spread	0.0004856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004856
		Average book depth at 3 price increments	NA

EURSEKmicro	9/28/2018	Average effective spread	0.0006596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006596
		Average book depth at 3 price increments	NA

EURSGD	7/2/2018	Average effective spread	0.00114951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114951
		Average book depth at 3 price increments	NA

EURSGD	7/3/2018	Average effective spread	0.00110947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110947
		Average book depth at 3 price increments	NA

EURSGD	7/4/2018	Average effective spread	0.00108469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108469
		Average book depth at 3 price increments	NA

EURSGD	7/5/2018	Average effective spread	0.00197547
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00197547
		Average book depth at 3 price increments	NA

EURSGD	7/6/2018	Average effective spread	0.00150563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150563
		Average book depth at 3 price increments	NA

EURSGD	7/9/2018	Average effective spread	0.00102511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102511
		Average book depth at 3 price increments	NA

EURSGD	7/10/2018	Average effective spread	0.00105154
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105154
		Average book depth at 3 price increments	NA

EURSGD	7/11/2018	Average effective spread	0.00107636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107636
		Average book depth at 3 price increments	NA

EURSGD	7/12/2018	Average effective spread	0.00107636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107636
		Average book depth at 3 price increments	NA

EURSGD	7/13/2018	Average effective spread	0.00103152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103152
		Average book depth at 3 price increments	NA

EURSGD	7/17/2018	Average effective spread	0.00102191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102191
		Average book depth at 3 price increments	NA

EURSGD	7/18/2018	Average effective spread	0.00106035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106035
		Average book depth at 3 price increments	NA

EURSGD	7/20/2018	Average effective spread	0.0010171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010171
		Average book depth at 3 price increments	NA

EURSGD	7/23/2018	Average effective spread	0.0011746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011746
		Average book depth at 3 price increments	NA

EURSGD	7/24/2018	Average effective spread	0.0010785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010785
		Average book depth at 3 price increments	NA

EURSGD	7/25/2018	Average effective spread	0.00105714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105714
		Average book depth at 3 price increments	NA

EURSGD	7/26/2018	Average effective spread	0.00106035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106035
		Average book depth at 3 price increments	NA

EURSGD	7/27/2018	Average effective spread	0.00108064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108064
		Average book depth at 3 price increments	NA

EURSGD	7/30/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

EURSGD	7/31/2018	Average effective spread	0.00134065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00134065
		Average book depth at 3 price increments	NA

EURSGD	8/1/2018	Average effective spread	0.00102297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102297
		Average book depth at 3 price increments	NA

EURSGD	8/2/2018	Average effective spread	0.00105394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105394
		Average book depth at 3 price increments	NA

EURSGD	8/3/2018	Average effective spread	0.00108533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108533
		Average book depth at 3 price increments	NA

EURSGD	8/6/2018	Average effective spread	0.00104113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104113
		Average book depth at 3 price increments	NA

EURSGD	8/7/2018	Average effective spread	0.00099628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099628
		Average book depth at 3 price increments	NA

EURSGD	8/8/2018	Average effective spread	0.00116606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116606
		Average book depth at 3 price increments	NA

EURSGD	8/9/2018	Average effective spread	0.00112281
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112281
		Average book depth at 3 price increments	NA

EURSGD	8/10/2018	Average effective spread	0.00106996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106996
		Average book depth at 3 price increments	NA

EURSGD	8/13/2018	Average effective spread	0.00139671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00139671
		Average book depth at 3 price increments	NA

EURSGD	8/23/2018	Average effective spread	0.00106996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106996
		Average book depth at 3 price increments	NA

EURSGD	9/13/2018	Average effective spread	0.00108277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108277
		Average book depth at 3 price increments	NA

EURSGD	9/20/2018	Average effective spread	0.00127658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127658
		Average book depth at 3 price increments	NA

EURSGD	9/24/2018	Average effective spread	0.00107156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107156
		Average book depth at 3 price increments	NA

EURSGD	9/25/2018	Average effective spread	0.00107636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107636
		Average book depth at 3 price increments	NA

EURSGD	9/26/2018	Average effective spread	0.0014752
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0014752
		Average book depth at 3 price increments	NA

EURSGD	9/27/2018	Average effective spread	0.00121198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121198
		Average book depth at 3 price increments	NA

EURSGD.	7/2/2018	Average effective spread	0.0011981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011981
		Average book depth at 3 price increments	NA

EURSGD.	7/3/2018	Average effective spread	0.00068234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068234
		Average book depth at 3 price increments	NA

EURSGD.	7/4/2018	Average effective spread	0.00112442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112442
		Average book depth at 3 price increments	NA

EURSGD.	7/12/2018	Average effective spread	0.00060866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060866
		Average book depth at 3 price increments	NA

EURSGD.	7/13/2018	Average effective spread	0.00057662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057662
		Average book depth at 3 price increments	NA

EURSGD.	7/23/2018	Average effective spread	0.0005542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005542
		Average book depth at 3 price increments	NA

EURSGD.	7/24/2018	Average effective spread	0.00060866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060866
		Average book depth at 3 price increments	NA

EURSGD.	8/3/2018	Average effective spread	0.00156649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156649
		Average book depth at 3 price increments	NA

EURSGD.	8/24/2018	Average effective spread	0.00063749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063749
		Average book depth at 3 price increments	NA

EURSGD.	8/27/2018	Average effective spread	0.00057662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057662
		Average book depth at 3 price increments	NA

EURSGD.	8/28/2018	Average effective spread	0.00057662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057662
		Average book depth at 3 price increments	NA

EURSGD.	9/6/2018	Average effective spread	0.00072398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072398
		Average book depth at 3 price increments	NA

EURSGD.	9/11/2018	Average effective spread	0.00060866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060866
		Average book depth at 3 price increments	NA

EURSGD.	9/13/2018	Average effective spread	0.00062788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062788
		Average book depth at 3 price increments	NA

EURSGD.	9/14/2018	Average effective spread	0.00087882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087882
		Average book depth at 3 price increments	NA

EURSGD.	9/27/2018	Average effective spread	0.00057983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057983
		Average book depth at 3 price increments	NA

EURSGD.	9/28/2018	Average effective spread	0.00112442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112442
		Average book depth at 3 price increments	NA

EURSGDmicro	7/2/2018	Average effective spread	0.00150169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150169
		Average book depth at 3 price increments	NA

EURSGDmicro	7/3/2018	Average effective spread	0.00105999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105999
		Average book depth at 3 price increments	NA

EURSGDmicro	7/4/2018	Average effective spread	0.00116766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116766
		Average book depth at 3 price increments	NA

EURSGDmicro	7/5/2018	Average effective spread	0.00116916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116916
		Average book depth at 3 price increments	NA

EURSGDmicro	7/6/2018	Average effective spread	0.00107774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107774
		Average book depth at 3 price increments	NA

EURSGDmicro	7/9/2018	Average effective spread	0.00110071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110071
		Average book depth at 3 price increments	NA

EURSGDmicro	7/10/2018	Average effective spread	0.00106836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106836
		Average book depth at 3 price increments	NA

EURSGDmicro	7/11/2018	Average effective spread	0.00127391
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127391
		Average book depth at 3 price increments	NA

EURSGDmicro	7/12/2018	Average effective spread	0.00154834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154834
		Average book depth at 3 price increments	NA

EURSGDmicro	7/13/2018	Average effective spread	0.0010554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010554
		Average book depth at 3 price increments	NA

EURSGDmicro	7/16/2018	Average effective spread	0.00110199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110199
		Average book depth at 3 price increments	NA

EURSGDmicro	7/17/2018	Average effective spread	0.00128871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128871
		Average book depth at 3 price increments	NA

EURSGDmicro	7/18/2018	Average effective spread	0.00105714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105714
		Average book depth at 3 price increments	NA

EURSGDmicro	7/19/2018	Average effective spread	0.00125362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125362
		Average book depth at 3 price increments	NA

EURSGDmicro	7/20/2018	Average effective spread	0.00108918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108918
		Average book depth at 3 price increments	NA

EURSGDmicro	7/23/2018	Average effective spread	0.00117167
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117167
		Average book depth at 3 price increments	NA

EURSGDmicro	7/24/2018	Average effective spread	0.00113769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113769
		Average book depth at 3 price increments	NA

EURSGDmicro	7/25/2018	Average effective spread	0.00115837
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115837
		Average book depth at 3 price increments	NA

EURSGDmicro	7/26/2018	Average effective spread	0.00105394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105394
		Average book depth at 3 price increments	NA

EURSGDmicro	7/27/2018	Average effective spread	0.00145517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00145517
		Average book depth at 3 price increments	NA

EURSGDmicro	7/30/2018	Average effective spread	0.00103087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103087
		Average book depth at 3 price increments	NA

EURSGDmicro	7/31/2018	Average effective spread	0.00104673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104673
		Average book depth at 3 price increments	NA

EURSGDmicro	8/1/2018	Average effective spread	0.00104372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104372
		Average book depth at 3 price increments	NA

EURSGDmicro	8/2/2018	Average effective spread	0.00128395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128395
		Average book depth at 3 price increments	NA

EURSGDmicro	8/3/2018	Average effective spread	0.00140739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00140739
		Average book depth at 3 price increments	NA

EURSGDmicro	8/6/2018	Average effective spread	0.00105928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105928
		Average book depth at 3 price increments	NA

EURSGDmicro	8/7/2018	Average effective spread	0.00132623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00132623
		Average book depth at 3 price increments	NA

EURSGDmicro	8/8/2018	Average effective spread	0.00101229
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101229
		Average book depth at 3 price increments	NA

EURSGDmicro	8/9/2018	Average effective spread	0.0010817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010817
		Average book depth at 3 price increments	NA

EURSGDmicro	8/10/2018	Average effective spread	0.00117596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117596
		Average book depth at 3 price increments	NA

EURSGDmicro	8/13/2018	Average effective spread	0.00112762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112762
		Average book depth at 3 price increments	NA

EURSGDmicro	8/14/2018	Average effective spread	0.00106227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106227
		Average book depth at 3 price increments	NA

EURSGDmicro	8/15/2018	Average effective spread	0.00106141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106141
		Average book depth at 3 price increments	NA

EURSGDmicro	8/16/2018	Average effective spread	0.00105074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105074
		Average book depth at 3 price increments	NA

EURSGDmicro	8/17/2018	Average effective spread	0.00107316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107316
		Average book depth at 3 price increments	NA

EURSGDmicro	8/20/2018	Average effective spread	0.00108961
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108961
		Average book depth at 3 price increments	NA

EURSGDmicro	8/21/2018	Average effective spread	0.0011383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011383
		Average book depth at 3 price increments	NA

EURSGDmicro	8/22/2018	Average effective spread	0.00127925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127925
		Average book depth at 3 price increments	NA

EURSGDmicro	8/24/2018	Average effective spread	0.00105778
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105778
		Average book depth at 3 price increments	NA

EURSGDmicro	8/27/2018	Average effective spread	0.00105928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105928
		Average book depth at 3 price increments	NA

EURSGDmicro	8/28/2018	Average effective spread	0.00106355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106355
		Average book depth at 3 price increments	NA

EURSGDmicro	8/29/2018	Average effective spread	0.00105074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105074
		Average book depth at 3 price increments	NA

EURSGDmicro	8/30/2018	Average effective spread	0.0010608
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010608
		Average book depth at 3 price increments	NA

EURSGDmicro	8/31/2018	Average effective spread	0.00105394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105394
		Average book depth at 3 price increments	NA

EURSGDmicro	9/3/2018	Average effective spread	0.00120023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00120023
		Average book depth at 3 price increments	NA

EURSGDmicro	9/4/2018	Average effective spread	0.00105074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105074
		Average book depth at 3 price increments	NA

EURSGDmicro	9/5/2018	Average effective spread	0.00106675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106675
		Average book depth at 3 price increments	NA

EURSGDmicro	9/6/2018	Average effective spread	0.00108186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108186
		Average book depth at 3 price increments	NA

EURSGDmicro	9/7/2018	Average effective spread	0.00105928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105928
		Average book depth at 3 price increments	NA

EURSGDmicro	9/10/2018	Average effective spread	0.00110199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110199
		Average book depth at 3 price increments	NA

EURSGDmicro	9/11/2018	Average effective spread	0.00108584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108584
		Average book depth at 3 price increments	NA

EURSGDmicro	9/12/2018	Average effective spread	0.00105714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105714
		Average book depth at 3 price increments	NA

EURSGDmicro	9/13/2018	Average effective spread	0.00105714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105714
		Average book depth at 3 price increments	NA

EURSGDmicro	9/14/2018	Average effective spread	0.00107423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107423
		Average book depth at 3 price increments	NA

EURSGDmicro	9/17/2018	Average effective spread	0.00126644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126644
		Average book depth at 3 price increments	NA

EURSGDmicro	9/18/2018	Average effective spread	0.00107743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107743
		Average book depth at 3 price increments	NA

EURSGDmicro	9/19/2018	Average effective spread	0.00110199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110199
		Average book depth at 3 price increments	NA

EURSGDmicro	9/20/2018	Average effective spread	0.00106035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106035
		Average book depth at 3 price increments	NA

EURSGDmicro	9/21/2018	Average effective spread	0.00105714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105714
		Average book depth at 3 price increments	NA

EURSGDmicro	9/24/2018	Average effective spread	0.00105714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105714
		Average book depth at 3 price increments	NA

EURSGDmicro	9/25/2018	Average effective spread	0.00105714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105714
		Average book depth at 3 price increments	NA

EURSGDmicro	9/26/2018	Average effective spread	0.00105394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105394
		Average book depth at 3 price increments	NA

EURSGDmicro	9/27/2018	Average effective spread	0.00107345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107345
		Average book depth at 3 price increments	NA

EURSGDmicro	9/28/2018	Average effective spread	0.00119525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119525
		Average book depth at 3 price increments	NA

EURTRY	7/2/2018	Average effective spread	0.00062418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062418
		Average book depth at 3 price increments	NA

EURTRY	7/3/2018	Average effective spread	0.00049487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049487
		Average book depth at 3 price increments	NA

EURTRY	7/4/2018	Average effective spread	0.0004618
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004618
		Average book depth at 3 price increments	NA

EURTRY	7/5/2018	Average effective spread	0.00053082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053082
		Average book depth at 3 price increments	NA

EURTRY	7/6/2018	Average effective spread	0.00041568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041568
		Average book depth at 3 price increments	NA

EURTRY	7/9/2018	Average effective spread	0.00066251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066251
		Average book depth at 3 price increments	NA

EURTRY	7/10/2018	Average effective spread	0.00061697
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061697
		Average book depth at 3 price increments	NA

EURTRY	7/11/2018	Average effective spread	0.00067907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067907
		Average book depth at 3 price increments	NA

EURTRY	7/12/2018	Average effective spread	0.00095003
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095003
		Average book depth at 3 price increments	NA

EURTRY	7/13/2018	Average effective spread	0.00084854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084854
		Average book depth at 3 price increments	NA

EURTRY	7/16/2018	Average effective spread	0.00062017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062017
		Average book depth at 3 price increments	NA

EURTRY	7/17/2018	Average effective spread	0.00061761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061761
		Average book depth at 3 price increments	NA

EURTRY	7/18/2018	Average effective spread	0.0007034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007034
		Average book depth at 3 price increments	NA

EURTRY	7/19/2018	Average effective spread	0.00073552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073552
		Average book depth at 3 price increments	NA

EURTRY	7/20/2018	Average effective spread	0.00087719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087719
		Average book depth at 3 price increments	NA

EURTRY	7/23/2018	Average effective spread	0.00063987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063987
		Average book depth at 3 price increments	NA

EURTRY	7/24/2018	Average effective spread	0.00079599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079599
		Average book depth at 3 price increments	NA

EURTRY	7/25/2018	Average effective spread	0.00076039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076039
		Average book depth at 3 price increments	NA

EURTRY	7/26/2018	Average effective spread	0.00078343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078343
		Average book depth at 3 price increments	NA

EURTRY	7/27/2018	Average effective spread	0.0006748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006748
		Average book depth at 3 price increments	NA

EURTRY	7/30/2018	Average effective spread	0.00062987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062987
		Average book depth at 3 price increments	NA

EURTRY	7/31/2018	Average effective spread	0.0006681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006681
		Average book depth at 3 price increments	NA

EURTRY	8/1/2018	Average effective spread	0.0007696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007696
		Average book depth at 3 price increments	NA

EURTRY	8/2/2018	Average effective spread	0.00082025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082025
		Average book depth at 3 price increments	NA

EURTRY	8/3/2018	Average effective spread	0.00079191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079191
		Average book depth at 3 price increments	NA

EURTRY	8/6/2018	Average effective spread	0.00104488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104488
		Average book depth at 3 price increments	NA

EURTRY	8/7/2018	Average effective spread	0.00113888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113888
		Average book depth at 3 price increments	NA

EURTRY	8/8/2018	Average effective spread	0.00096039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096039
		Average book depth at 3 price increments	NA

EURTRY	8/9/2018	Average effective spread	0.00099654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099654
		Average book depth at 3 price increments	NA

EURTRY	8/10/2018	Average effective spread	0.00233359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00233359
		Average book depth at 3 price increments	NA

EURTRY	8/13/2018	Average effective spread	0.00688411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00688411
		Average book depth at 3 price increments	NA

EURTRY	8/14/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	8/15/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	8/17/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	8/20/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	8/21/2018	Average effective spread	0.0076684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0076684
		Average book depth at 3 price increments	NA

EURTRY	8/22/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	8/23/2018	Average effective spread	0.00756517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00756517
		Average book depth at 3 price increments	NA

EURTRY	8/24/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	8/27/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	8/28/2018	Average effective spread	0.00763848
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00763848
		Average book depth at 3 price increments	NA

EURTRY	8/29/2018	Average effective spread	0.00753983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00753983
		Average book depth at 3 price increments	NA

EURTRY	8/30/2018	Average effective spread	0.00759838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00759838
		Average book depth at 3 price increments	NA

EURTRY	8/31/2018	Average effective spread	0.00744617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00744617
		Average book depth at 3 price increments	NA

EURTRY	9/3/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	9/4/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	9/5/2018	Average effective spread	0.00753983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00753983
		Average book depth at 3 price increments	NA

EURTRY	9/6/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	9/7/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY	9/10/2018	Average effective spread	0.00747519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00747519
		Average book depth at 3 price increments	NA

EURTRY	9/11/2018	Average effective spread	0.00547019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547019
		Average book depth at 3 price increments	NA

EURTRY	9/12/2018	Average effective spread	0.00578172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00578172
		Average book depth at 3 price increments	NA

EURTRY	9/13/2018	Average effective spread	0.00702265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00702265
		Average book depth at 3 price increments	NA

EURTRY	9/14/2018	Average effective spread	0.00547533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547533
		Average book depth at 3 price increments	NA

EURTRY	9/17/2018	Average effective spread	0.00564475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00564475
		Average book depth at 3 price increments	NA

EURTRY	9/18/2018	Average effective spread	0.00534088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00534088
		Average book depth at 3 price increments	NA

EURTRY	9/19/2018	Average effective spread	0.00535773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00535773
		Average book depth at 3 price increments	NA

EURTRY	9/20/2018	Average effective spread	0.00608991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00608991
		Average book depth at 3 price increments	NA

EURTRY	9/21/2018	Average effective spread	0.0056792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0056792
		Average book depth at 3 price increments	NA

EURTRY	9/24/2018	Average effective spread	0.00630842
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00630842
		Average book depth at 3 price increments	NA

EURTRY	9/25/2018	Average effective spread	0.00568585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00568585
		Average book depth at 3 price increments	NA

EURTRY	9/26/2018	Average effective spread	0.00431176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00431176
		Average book depth at 3 price increments	NA

EURTRY	9/27/2018	Average effective spread	0.00417012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00417012
		Average book depth at 3 price increments	NA

EURTRY	9/28/2018	Average effective spread	0.00342865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00342865
		Average book depth at 3 price increments	NA

EURTRY.	7/2/2018	Average effective spread	0.0005487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005487
		Average book depth at 3 price increments	NA

EURTRY.	7/3/2018	Average effective spread	0.00051921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051921
		Average book depth at 3 price increments	NA

EURTRY.	7/4/2018	Average effective spread	0.00072561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072561
		Average book depth at 3 price increments	NA

EURTRY.	7/5/2018	Average effective spread	0.0004991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004991
		Average book depth at 3 price increments	NA

EURTRY.	7/6/2018	Average effective spread	0.0003007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003007
		Average book depth at 3 price increments	NA

EURTRY.	7/9/2018	Average effective spread	0.00074027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074027
		Average book depth at 3 price increments	NA

EURTRY.	7/10/2018	Average effective spread	0.00065993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065993
		Average book depth at 3 price increments	NA

EURTRY.	7/11/2018	Average effective spread	0.0004979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004979
		Average book depth at 3 price increments	NA

EURTRY.	7/12/2018	Average effective spread	0.00081835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081835
		Average book depth at 3 price increments	NA

EURTRY.	7/13/2018	Average effective spread	0.00072817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072817
		Average book depth at 3 price increments	NA

EURTRY.	7/16/2018	Average effective spread	0.00038895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038895
		Average book depth at 3 price increments	NA

EURTRY.	7/17/2018	Average effective spread	0.00052585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052585
		Average book depth at 3 price increments	NA

EURTRY.	7/18/2018	Average effective spread	0.00052987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052987
		Average book depth at 3 price increments	NA

EURTRY.	7/19/2018	Average effective spread	0.00062101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062101
		Average book depth at 3 price increments	NA

EURTRY.	7/20/2018	Average effective spread	0.00057456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057456
		Average book depth at 3 price increments	NA

EURTRY.	7/23/2018	Average effective spread	0.00027129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027129
		Average book depth at 3 price increments	NA

EURTRY.	7/24/2018	Average effective spread	0.0006539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006539
		Average book depth at 3 price increments	NA

EURTRY.	7/25/2018	Average effective spread	0.00073071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073071
		Average book depth at 3 price increments	NA

EURTRY.	7/26/2018	Average effective spread	0.00071447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071447
		Average book depth at 3 price increments	NA

EURTRY.	7/27/2018	Average effective spread	0.00056599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056599
		Average book depth at 3 price increments	NA

EURTRY.	7/30/2018	Average effective spread	0.00057199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057199
		Average book depth at 3 price increments	NA

EURTRY.	7/31/2018	Average effective spread	0.00047121
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047121
		Average book depth at 3 price increments	NA

EURTRY.	8/1/2018	Average effective spread	0.00050417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050417
		Average book depth at 3 price increments	NA

EURTRY.	8/2/2018	Average effective spread	0.00092539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092539
		Average book depth at 3 price increments	NA

EURTRY.	8/3/2018	Average effective spread	0.00126763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126763
		Average book depth at 3 price increments	NA

EURTRY.	8/6/2018	Average effective spread	0.00087778
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087778
		Average book depth at 3 price increments	NA

EURTRY.	8/7/2018	Average effective spread	0.00069838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069838
		Average book depth at 3 price increments	NA

EURTRY.	8/8/2018	Average effective spread	0.00076338
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076338
		Average book depth at 3 price increments	NA

EURTRY.	8/9/2018	Average effective spread	0.00087498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087498
		Average book depth at 3 price increments	NA

EURTRY.	8/10/2018	Average effective spread	0.00352613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00352613
		Average book depth at 3 price increments	NA

EURTRY.	8/13/2018	Average effective spread	0.00574541
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00574541
		Average book depth at 3 price increments	NA

EURTRY.	8/15/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/16/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/20/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/21/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/22/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/23/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/27/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/28/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/29/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/30/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	8/31/2018	Average effective spread	0.00837459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00837459
		Average book depth at 3 price increments	NA

EURTRY.	9/3/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	9/4/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	9/6/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	9/7/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRY.	9/10/2018	Average effective spread	0.00835012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00835012
		Average book depth at 3 price increments	NA

EURTRY.	9/11/2018	Average effective spread	0.00599538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00599538
		Average book depth at 3 price increments	NA

EURTRY.	9/12/2018	Average effective spread	0.00542015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00542015
		Average book depth at 3 price increments	NA

EURTRY.	9/13/2018	Average effective spread	0.00675871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00675871
		Average book depth at 3 price increments	NA

EURTRY.	9/14/2018	Average effective spread	0.00517022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00517022
		Average book depth at 3 price increments	NA

EURTRY.	9/17/2018	Average effective spread	0.00691941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00691941
		Average book depth at 3 price increments	NA

EURTRY.	9/18/2018	Average effective spread	0.00543224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00543224
		Average book depth at 3 price increments	NA

EURTRY.	9/19/2018	Average effective spread	0.00617991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00617991
		Average book depth at 3 price increments	NA

EURTRY.	9/20/2018	Average effective spread	0.00641573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00641573
		Average book depth at 3 price increments	NA

EURTRY.	9/21/2018	Average effective spread	0.00503839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00503839
		Average book depth at 3 price increments	NA

EURTRY.	9/24/2018	Average effective spread	0.00777158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00777158
		Average book depth at 3 price increments	NA

EURTRY.	9/25/2018	Average effective spread	0.0068189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0068189
		Average book depth at 3 price increments	NA

EURTRY.	9/26/2018	Average effective spread	0.00487496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00487496
		Average book depth at 3 price increments	NA

EURTRYmicro	7/2/2018	Average effective spread	0.00056488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056488
		Average book depth at 3 price increments	NA

EURTRYmicro	7/3/2018	Average effective spread	0.00050833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050833
		Average book depth at 3 price increments	NA

EURTRYmicro	7/4/2018	Average effective spread	0.00047216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047216
		Average book depth at 3 price increments	NA

EURTRYmicro	7/5/2018	Average effective spread	0.00052083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052083
		Average book depth at 3 price increments	NA

EURTRYmicro	7/6/2018	Average effective spread	0.0004411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004411
		Average book depth at 3 price increments	NA

EURTRYmicro	7/9/2018	Average effective spread	0.00065347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065347
		Average book depth at 3 price increments	NA

EURTRYmicro	7/10/2018	Average effective spread	0.00062353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062353
		Average book depth at 3 price increments	NA

EURTRYmicro	7/11/2018	Average effective spread	0.00071111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071111
		Average book depth at 3 price increments	NA

EURTRYmicro	7/12/2018	Average effective spread	0.00109776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109776
		Average book depth at 3 price increments	NA

EURTRYmicro	7/13/2018	Average effective spread	0.00084463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084463
		Average book depth at 3 price increments	NA

EURTRYmicro	7/16/2018	Average effective spread	0.0006891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006891
		Average book depth at 3 price increments	NA

EURTRYmicro	7/17/2018	Average effective spread	0.00066043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066043
		Average book depth at 3 price increments	NA

EURTRYmicro	7/18/2018	Average effective spread	0.00068526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068526
		Average book depth at 3 price increments	NA

EURTRYmicro	7/19/2018	Average effective spread	0.00074545
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074545
		Average book depth at 3 price increments	NA

EURTRYmicro	7/20/2018	Average effective spread	0.00068309
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068309
		Average book depth at 3 price increments	NA

EURTRYmicro	7/23/2018	Average effective spread	0.00060857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060857
		Average book depth at 3 price increments	NA

EURTRYmicro	7/24/2018	Average effective spread	0.00080467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080467
		Average book depth at 3 price increments	NA

EURTRYmicro	7/25/2018	Average effective spread	0.00073095
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073095
		Average book depth at 3 price increments	NA

EURTRYmicro	7/26/2018	Average effective spread	0.00089509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089509
		Average book depth at 3 price increments	NA

EURTRYmicro	7/27/2018	Average effective spread	0.00070238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070238
		Average book depth at 3 price increments	NA

EURTRYmicro	7/30/2018	Average effective spread	0.00059897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059897
		Average book depth at 3 price increments	NA

EURTRYmicro	7/31/2018	Average effective spread	0.00066083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066083
		Average book depth at 3 price increments	NA

EURTRYmicro	8/1/2018	Average effective spread	0.00070783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070783
		Average book depth at 3 price increments	NA

EURTRYmicro	8/2/2018	Average effective spread	0.00081139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081139
		Average book depth at 3 price increments	NA

EURTRYmicro	8/3/2018	Average effective spread	0.00079755
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079755
		Average book depth at 3 price increments	NA

EURTRYmicro	8/6/2018	Average effective spread	0.00091981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091981
		Average book depth at 3 price increments	NA

EURTRYmicro	8/7/2018	Average effective spread	0.0010375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010375
		Average book depth at 3 price increments	NA

EURTRYmicro	8/8/2018	Average effective spread	0.00080042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080042
		Average book depth at 3 price increments	NA

EURTRYmicro	8/9/2018	Average effective spread	0.0009498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009498
		Average book depth at 3 price increments	NA

EURTRYmicro	8/10/2018	Average effective spread	0.00262355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00262355
		Average book depth at 3 price increments	NA

EURTRYmicro	8/13/2018	Average effective spread	0.00659231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00659231
		Average book depth at 3 price increments	NA

EURTRYmicro	8/14/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRYmicro	8/15/2018	Average effective spread	0.00764897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00764897
		Average book depth at 3 price increments	NA

EURTRYmicro	8/16/2018	Average effective spread	0.00741272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00741272
		Average book depth at 3 price increments	NA

EURTRYmicro	8/17/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRYmicro	8/20/2018	Average effective spread	0.0074294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0074294
		Average book depth at 3 price increments	NA

EURTRYmicro	8/21/2018	Average effective spread	0.00750149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00750149
		Average book depth at 3 price increments	NA

EURTRYmicro	8/22/2018	Average effective spread	0.00760083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00760083
		Average book depth at 3 price increments	NA

EURTRYmicro	8/23/2018	Average effective spread	0.00753369
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00753369
		Average book depth at 3 price increments	NA

EURTRYmicro	8/24/2018	Average effective spread	0.00772572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00772572
		Average book depth at 3 price increments	NA

EURTRYmicro	8/27/2018	Average effective spread	0.00774163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00774163
		Average book depth at 3 price increments	NA

EURTRYmicro	8/28/2018	Average effective spread	0.00749616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00749616
		Average book depth at 3 price increments	NA

EURTRYmicro	8/29/2018	Average effective spread	0.0073822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0073822
		Average book depth at 3 price increments	NA

EURTRYmicro	8/30/2018	Average effective spread	0.00750979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00750979
		Average book depth at 3 price increments	NA

EURTRYmicro	8/31/2018	Average effective spread	0.00753859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00753859
		Average book depth at 3 price increments	NA

EURTRYmicro	9/3/2018	Average effective spread	0.00746221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00746221
		Average book depth at 3 price increments	NA

EURTRYmicro	9/4/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRYmicro	9/5/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

EURTRYmicro	9/6/2018	Average effective spread	0.00736849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00736849
		Average book depth at 3 price increments	NA

EURTRYmicro	9/7/2018	Average effective spread	0.00737975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00737975
		Average book depth at 3 price increments	NA

EURTRYmicro	9/10/2018	Average effective spread	0.00747851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00747851
		Average book depth at 3 price increments	NA

EURTRYmicro	9/11/2018	Average effective spread	0.00586956
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00586956
		Average book depth at 3 price increments	NA

EURTRYmicro	9/12/2018	Average effective spread	0.00558406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00558406
		Average book depth at 3 price increments	NA

EURTRYmicro	9/13/2018	Average effective spread	0.00671236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00671236
		Average book depth at 3 price increments	NA

EURTRYmicro	9/14/2018	Average effective spread	0.00562213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00562213
		Average book depth at 3 price increments	NA

EURTRYmicro	9/17/2018	Average effective spread	0.00609703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00609703
		Average book depth at 3 price increments	NA

EURTRYmicro	9/18/2018	Average effective spread	0.00583346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00583346
		Average book depth at 3 price increments	NA

EURTRYmicro	9/19/2018	Average effective spread	0.0058199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0058199
		Average book depth at 3 price increments	NA

EURTRYmicro	9/20/2018	Average effective spread	0.00618915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00618915
		Average book depth at 3 price increments	NA

EURTRYmicro	9/21/2018	Average effective spread	0.00605459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00605459
		Average book depth at 3 price increments	NA

EURTRYmicro	9/24/2018	Average effective spread	0.00630466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00630466
		Average book depth at 3 price increments	NA

EURTRYmicro	9/25/2018	Average effective spread	0.00595447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00595447
		Average book depth at 3 price increments	NA

EURTRYmicro	9/26/2018	Average effective spread	0.00450401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00450401
		Average book depth at 3 price increments	NA

EURTRYmicro	9/27/2018	Average effective spread	0.00396175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00396175
		Average book depth at 3 price increments	NA

EURTRYmicro	9/28/2018	Average effective spread	0.00436977
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00436977
		Average book depth at 3 price increments	NA

EURUSD	7/2/2018	Average effective spread	0.00015506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015506
		Average book depth at 3 price increments	NA

EURUSD	7/3/2018	Average effective spread	0.00014827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014827
		Average book depth at 3 price increments	NA

EURUSD	7/4/2018	Average effective spread	0.00016032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016032
		Average book depth at 3 price increments	NA

EURUSD	7/5/2018	Average effective spread	0.00015059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015059
		Average book depth at 3 price increments	NA

EURUSD	7/6/2018	Average effective spread	0.00015355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015355
		Average book depth at 3 price increments	NA

EURUSD	7/9/2018	Average effective spread	0.00015263
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015263
		Average book depth at 3 price increments	NA

EURUSD	7/10/2018	Average effective spread	0.00014949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014949
		Average book depth at 3 price increments	NA

EURUSD	7/11/2018	Average effective spread	0.00015233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015233
		Average book depth at 3 price increments	NA

EURUSD	7/12/2018	Average effective spread	0.00014857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014857
		Average book depth at 3 price increments	NA

EURUSD	7/13/2018	Average effective spread	0.00014569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014569
		Average book depth at 3 price increments	NA

EURUSD	7/16/2018	Average effective spread	0.00015504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015504
		Average book depth at 3 price increments	NA

EURUSD	7/17/2018	Average effective spread	0.0001466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001466
		Average book depth at 3 price increments	NA

EURUSD	7/18/2018	Average effective spread	0.00014752
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014752
		Average book depth at 3 price increments	NA

EURUSD	7/19/2018	Average effective spread	0.00015172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015172
		Average book depth at 3 price increments	NA

EURUSD	7/20/2018	Average effective spread	0.00014986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014986
		Average book depth at 3 price increments	NA

EURUSD	7/23/2018	Average effective spread	0.00014649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014649
		Average book depth at 3 price increments	NA

EURUSD	7/24/2018	Average effective spread	0.00015503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015503
		Average book depth at 3 price increments	NA

EURUSD	7/25/2018	Average effective spread	0.00015115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015115
		Average book depth at 3 price increments	NA

EURUSD	7/26/2018	Average effective spread	0.00015231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015231
		Average book depth at 3 price increments	NA

EURUSD	7/27/2018	Average effective spread	0.00015206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015206
		Average book depth at 3 price increments	NA

EURUSD	7/30/2018	Average effective spread	0.00014802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014802
		Average book depth at 3 price increments	NA

EURUSD	7/31/2018	Average effective spread	0.00014793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014793
		Average book depth at 3 price increments	NA

EURUSD	8/1/2018	Average effective spread	0.00015079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015079
		Average book depth at 3 price increments	NA

EURUSD	8/2/2018	Average effective spread	0.00014508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014508
		Average book depth at 3 price increments	NA

EURUSD	8/3/2018	Average effective spread	0.00014747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014747
		Average book depth at 3 price increments	NA

EURUSD	8/6/2018	Average effective spread	0.00014877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014877
		Average book depth at 3 price increments	NA

EURUSD	8/7/2018	Average effective spread	0.00014416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014416
		Average book depth at 3 price increments	NA

EURUSD	8/8/2018	Average effective spread	0.00015021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015021
		Average book depth at 3 price increments	NA

EURUSD	8/9/2018	Average effective spread	0.00015342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015342
		Average book depth at 3 price increments	NA

EURUSD	8/10/2018	Average effective spread	0.0001567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001567
		Average book depth at 3 price increments	NA

EURUSD	8/13/2018	Average effective spread	0.00016373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016373
		Average book depth at 3 price increments	NA

EURUSD	8/14/2018	Average effective spread	0.00015388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015388
		Average book depth at 3 price increments	NA

EURUSD	8/15/2018	Average effective spread	0.00015142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015142
		Average book depth at 3 price increments	NA

EURUSD	8/16/2018	Average effective spread	0.00015337
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015337
		Average book depth at 3 price increments	NA

EURUSD	8/17/2018	Average effective spread	0.00015397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015397
		Average book depth at 3 price increments	NA

EURUSD	8/20/2018	Average effective spread	0.00015258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015258
		Average book depth at 3 price increments	NA

EURUSD	8/21/2018	Average effective spread	0.00015815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015815
		Average book depth at 3 price increments	NA

EURUSD	8/22/2018	Average effective spread	0.0001534
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001534
		Average book depth at 3 price increments	NA

EURUSD	8/23/2018	Average effective spread	0.00015635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015635
		Average book depth at 3 price increments	NA

EURUSD	8/24/2018	Average effective spread	0.00015689
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015689
		Average book depth at 3 price increments	NA

EURUSD	8/27/2018	Average effective spread	0.00015408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015408
		Average book depth at 3 price increments	NA

EURUSD	8/28/2018	Average effective spread	0.00015155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015155
		Average book depth at 3 price increments	NA

EURUSD	8/29/2018	Average effective spread	0.00015282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015282
		Average book depth at 3 price increments	NA

EURUSD	8/30/2018	Average effective spread	0.00014723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014723
		Average book depth at 3 price increments	NA

EURUSD	8/31/2018	Average effective spread	0.00014573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014573
		Average book depth at 3 price increments	NA

EURUSD	9/3/2018	Average effective spread	0.00015202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015202
		Average book depth at 3 price increments	NA

EURUSD	9/4/2018	Average effective spread	0.00014662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014662
		Average book depth at 3 price increments	NA

EURUSD	9/5/2018	Average effective spread	0.00014567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014567
		Average book depth at 3 price increments	NA

EURUSD	9/6/2018	Average effective spread	0.00014707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014707
		Average book depth at 3 price increments	NA

EURUSD	9/7/2018	Average effective spread	0.00014831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014831
		Average book depth at 3 price increments	NA

EURUSD	9/10/2018	Average effective spread	0.00015093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015093
		Average book depth at 3 price increments	NA

EURUSD	9/11/2018	Average effective spread	0.00014556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014556
		Average book depth at 3 price increments	NA

EURUSD	9/12/2018	Average effective spread	0.00015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015
		Average book depth at 3 price increments	NA

EURUSD	9/13/2018	Average effective spread	0.00015028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015028
		Average book depth at 3 price increments	NA

EURUSD	9/14/2018	Average effective spread	0.00014245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014245
		Average book depth at 3 price increments	NA

EURUSD	9/17/2018	Average effective spread	0.00014593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014593
		Average book depth at 3 price increments	NA

EURUSD	9/18/2018	Average effective spread	0.00014551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014551
		Average book depth at 3 price increments	NA

EURUSD	9/19/2018	Average effective spread	0.00014723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014723
		Average book depth at 3 price increments	NA

EURUSD	9/20/2018	Average effective spread	0.00014581
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014581
		Average book depth at 3 price increments	NA

EURUSD	9/21/2018	Average effective spread	0.00014429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014429
		Average book depth at 3 price increments	NA

EURUSD	9/24/2018	Average effective spread	0.00014947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014947
		Average book depth at 3 price increments	NA

EURUSD	9/25/2018	Average effective spread	0.00014392
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014392
		Average book depth at 3 price increments	NA

EURUSD	9/26/2018	Average effective spread	0.00015413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015413
		Average book depth at 3 price increments	NA

EURUSD	9/27/2018	Average effective spread	0.0001477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001477
		Average book depth at 3 price increments	NA

EURUSD	9/28/2018	Average effective spread	0.00013982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013982
		Average book depth at 3 price increments	NA

EURUSD.	7/2/2018	Average effective spread	0.00002418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002418
		Average book depth at 3 price increments	NA

EURUSD.	7/3/2018	Average effective spread	0.00000925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000925
		Average book depth at 3 price increments	NA

EURUSD.	7/4/2018	Average effective spread	0.00002152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002152
		Average book depth at 3 price increments	NA

EURUSD.	7/5/2018	Average effective spread	0.00001085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001085
		Average book depth at 3 price increments	NA

EURUSD.	7/6/2018	Average effective spread	0.00001038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001038
		Average book depth at 3 price increments	NA

EURUSD.	7/9/2018	Average effective spread	0.0000118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000118
		Average book depth at 3 price increments	NA

EURUSD.	7/10/2018	Average effective spread	0.00001002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001002
		Average book depth at 3 price increments	NA

EURUSD.	7/11/2018	Average effective spread	0.00001335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001335
		Average book depth at 3 price increments	NA

EURUSD.	7/12/2018	Average effective spread	0.00001002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001002
		Average book depth at 3 price increments	NA

EURUSD.	7/13/2018	Average effective spread	0.0000069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000069
		Average book depth at 3 price increments	NA

EURUSD.	7/16/2018	Average effective spread	0.00001342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001342
		Average book depth at 3 price increments	NA

EURUSD.	7/17/2018	Average effective spread	0.00000911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000911
		Average book depth at 3 price increments	NA

EURUSD.	7/18/2018	Average effective spread	0.0000092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000092
		Average book depth at 3 price increments	NA

EURUSD.	7/19/2018	Average effective spread	0.00001266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001266
		Average book depth at 3 price increments	NA

EURUSD.	7/20/2018	Average effective spread	0.00000918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000918
		Average book depth at 3 price increments	NA

EURUSD.	7/23/2018	Average effective spread	0.00000713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000713
		Average book depth at 3 price increments	NA

EURUSD.	7/24/2018	Average effective spread	0.00001325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001325
		Average book depth at 3 price increments	NA

EURUSD.	7/25/2018	Average effective spread	0.00001227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001227
		Average book depth at 3 price increments	NA

EURUSD.	7/26/2018	Average effective spread	0.00001277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001277
		Average book depth at 3 price increments	NA

EURUSD.	7/27/2018	Average effective spread	0.00001243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001243
		Average book depth at 3 price increments	NA

EURUSD.	7/30/2018	Average effective spread	0.00001277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001277
		Average book depth at 3 price increments	NA

EURUSD.	7/31/2018	Average effective spread	0.00001031
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001031
		Average book depth at 3 price increments	NA

EURUSD.	8/1/2018	Average effective spread	0.00000986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000986
		Average book depth at 3 price increments	NA

EURUSD.	8/2/2018	Average effective spread	0.00000821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000821
		Average book depth at 3 price increments	NA

EURUSD.	8/3/2018	Average effective spread	0.0000081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000081
		Average book depth at 3 price increments	NA

EURUSD.	8/6/2018	Average effective spread	0.00000888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000888
		Average book depth at 3 price increments	NA

EURUSD.	8/7/2018	Average effective spread	0.0000086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000086
		Average book depth at 3 price increments	NA

EURUSD.	8/8/2018	Average effective spread	0.0000135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000135
		Average book depth at 3 price increments	NA

EURUSD.	8/9/2018	Average effective spread	0.00001209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001209
		Average book depth at 3 price increments	NA

EURUSD.	8/10/2018	Average effective spread	0.00001573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001573
		Average book depth at 3 price increments	NA

EURUSD.	8/13/2018	Average effective spread	0.00003279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003279
		Average book depth at 3 price increments	NA

EURUSD.	8/14/2018	Average effective spread	0.00001544
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001544
		Average book depth at 3 price increments	NA

EURUSD.	8/15/2018	Average effective spread	0.00001188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001188
		Average book depth at 3 price increments	NA

EURUSD.	8/16/2018	Average effective spread	0.00001885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001885
		Average book depth at 3 price increments	NA

EURUSD.	8/17/2018	Average effective spread	0.00001144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001144
		Average book depth at 3 price increments	NA

EURUSD.	8/20/2018	Average effective spread	0.00001431
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001431
		Average book depth at 3 price increments	NA

EURUSD.	8/21/2018	Average effective spread	0.00002038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002038
		Average book depth at 3 price increments	NA

EURUSD.	8/22/2018	Average effective spread	0.00001853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001853
		Average book depth at 3 price increments	NA

EURUSD.	8/23/2018	Average effective spread	0.000015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000015
		Average book depth at 3 price increments	NA

EURUSD.	8/24/2018	Average effective spread	0.00001467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001467
		Average book depth at 3 price increments	NA

EURUSD.	8/27/2018	Average effective spread	0.00001664
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001664
		Average book depth at 3 price increments	NA

EURUSD.	8/28/2018	Average effective spread	0.00001233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001233
		Average book depth at 3 price increments	NA

EURUSD.	8/29/2018	Average effective spread	0.00001649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001649
		Average book depth at 3 price increments	NA

EURUSD.	8/30/2018	Average effective spread	0.00001446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001446
		Average book depth at 3 price increments	NA

EURUSD.	8/31/2018	Average effective spread	0.0000123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000123
		Average book depth at 3 price increments	NA

EURUSD.	9/3/2018	Average effective spread	0.00002932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002932
		Average book depth at 3 price increments	NA

EURUSD.	9/4/2018	Average effective spread	0.00001854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001854
		Average book depth at 3 price increments	NA

EURUSD.	9/5/2018	Average effective spread	0.00001949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001949
		Average book depth at 3 price increments	NA

EURUSD.	9/6/2018	Average effective spread	0.00001697
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001697
		Average book depth at 3 price increments	NA

EURUSD.	9/7/2018	Average effective spread	0.00001508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001508
		Average book depth at 3 price increments	NA

EURUSD.	9/10/2018	Average effective spread	0.00001613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001613
		Average book depth at 3 price increments	NA

EURUSD.	9/11/2018	Average effective spread	0.00002155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002155
		Average book depth at 3 price increments	NA

EURUSD.	9/12/2018	Average effective spread	0.00001994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001994
		Average book depth at 3 price increments	NA

EURUSD.	9/13/2018	Average effective spread	0.00001834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001834
		Average book depth at 3 price increments	NA

EURUSD.	9/14/2018	Average effective spread	0.00001151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001151
		Average book depth at 3 price increments	NA

EURUSD.	9/17/2018	Average effective spread	0.00003978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003978
		Average book depth at 3 price increments	NA

EURUSD.	9/18/2018	Average effective spread	0.00002238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002238
		Average book depth at 3 price increments	NA

EURUSD.	9/19/2018	Average effective spread	0.00003412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003412
		Average book depth at 3 price increments	NA

EURUSD.	9/20/2018	Average effective spread	0.00002487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002487
		Average book depth at 3 price increments	NA

EURUSD.	9/21/2018	Average effective spread	0.00001149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001149
		Average book depth at 3 price increments	NA

EURUSD.	9/24/2018	Average effective spread	0.00003827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003827
		Average book depth at 3 price increments	NA

EURUSD.	9/25/2018	Average effective spread	0.00001915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001915
		Average book depth at 3 price increments	NA

EURUSD.	9/26/2018	Average effective spread	0.00002904
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002904
		Average book depth at 3 price increments	NA

EURUSD.	9/27/2018	Average effective spread	0.00002804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002804
		Average book depth at 3 price increments	NA

EURUSD.	9/28/2018	Average effective spread	0.00000889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000889
		Average book depth at 3 price increments	NA

EURUSDmicro	7/2/2018	Average effective spread	0.00015781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015781
		Average book depth at 3 price increments	NA

EURUSDmicro	7/3/2018	Average effective spread	0.0001478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001478
		Average book depth at 3 price increments	NA

EURUSDmicro	7/4/2018	Average effective spread	0.00016105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016105
		Average book depth at 3 price increments	NA

EURUSDmicro	7/5/2018	Average effective spread	0.000152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000152
		Average book depth at 3 price increments	NA

EURUSDmicro	7/6/2018	Average effective spread	0.00015284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015284
		Average book depth at 3 price increments	NA

EURUSDmicro	7/9/2018	Average effective spread	0.00015244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015244
		Average book depth at 3 price increments	NA

EURUSDmicro	7/10/2018	Average effective spread	0.00014902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014902
		Average book depth at 3 price increments	NA

EURUSDmicro	7/11/2018	Average effective spread	0.00015195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015195
		Average book depth at 3 price increments	NA

EURUSDmicro	7/12/2018	Average effective spread	0.00014832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014832
		Average book depth at 3 price increments	NA

EURUSDmicro	7/13/2018	Average effective spread	0.00014506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014506
		Average book depth at 3 price increments	NA

EURUSDmicro	7/16/2018	Average effective spread	0.00015451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015451
		Average book depth at 3 price increments	NA

EURUSDmicro	7/17/2018	Average effective spread	0.0001464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001464
		Average book depth at 3 price increments	NA

EURUSDmicro	7/18/2018	Average effective spread	0.00014607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014607
		Average book depth at 3 price increments	NA

EURUSDmicro	7/19/2018	Average effective spread	0.0001512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001512
		Average book depth at 3 price increments	NA

EURUSDmicro	7/20/2018	Average effective spread	0.00014816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014816
		Average book depth at 3 price increments	NA

EURUSDmicro	7/23/2018	Average effective spread	0.0001484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001484
		Average book depth at 3 price increments	NA

EURUSDmicro	7/24/2018	Average effective spread	0.0001516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001516
		Average book depth at 3 price increments	NA

EURUSDmicro	7/25/2018	Average effective spread	0.00014943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014943
		Average book depth at 3 price increments	NA

EURUSDmicro	7/26/2018	Average effective spread	0.0001514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001514
		Average book depth at 3 price increments	NA

EURUSDmicro	7/27/2018	Average effective spread	0.0001503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001503
		Average book depth at 3 price increments	NA

EURUSDmicro	7/30/2018	Average effective spread	0.00014737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014737
		Average book depth at 3 price increments	NA

EURUSDmicro	7/31/2018	Average effective spread	0.00014716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014716
		Average book depth at 3 price increments	NA

EURUSDmicro	8/1/2018	Average effective spread	0.00014759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014759
		Average book depth at 3 price increments	NA

EURUSDmicro	8/2/2018	Average effective spread	0.00014402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014402
		Average book depth at 3 price increments	NA

EURUSDmicro	8/3/2018	Average effective spread	0.00014875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014875
		Average book depth at 3 price increments	NA

EURUSDmicro	8/6/2018	Average effective spread	0.0001465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001465
		Average book depth at 3 price increments	NA

EURUSDmicro	8/7/2018	Average effective spread	0.0001441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001441
		Average book depth at 3 price increments	NA

EURUSDmicro	8/8/2018	Average effective spread	0.00014969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014969
		Average book depth at 3 price increments	NA

EURUSDmicro	8/9/2018	Average effective spread	0.00015095
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015095
		Average book depth at 3 price increments	NA

EURUSDmicro	8/10/2018	Average effective spread	0.000156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000156
		Average book depth at 3 price increments	NA

EURUSDmicro	8/13/2018	Average effective spread	0.0001654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001654
		Average book depth at 3 price increments	NA

EURUSDmicro	8/14/2018	Average effective spread	0.00015353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015353
		Average book depth at 3 price increments	NA

EURUSDmicro	8/15/2018	Average effective spread	0.00015155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015155
		Average book depth at 3 price increments	NA

EURUSDmicro	8/16/2018	Average effective spread	0.00015531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015531
		Average book depth at 3 price increments	NA

EURUSDmicro	8/17/2018	Average effective spread	0.00015367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015367
		Average book depth at 3 price increments	NA

EURUSDmicro	8/20/2018	Average effective spread	0.00015395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015395
		Average book depth at 3 price increments	NA

EURUSDmicro	8/21/2018	Average effective spread	0.00015635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015635
		Average book depth at 3 price increments	NA

EURUSDmicro	8/22/2018	Average effective spread	0.00015326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015326
		Average book depth at 3 price increments	NA

EURUSDmicro	8/23/2018	Average effective spread	0.00015272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015272
		Average book depth at 3 price increments	NA

EURUSDmicro	8/24/2018	Average effective spread	0.00015387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015387
		Average book depth at 3 price increments	NA

EURUSDmicro	8/27/2018	Average effective spread	0.00015213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015213
		Average book depth at 3 price increments	NA

EURUSDmicro	8/28/2018	Average effective spread	0.00015053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015053
		Average book depth at 3 price increments	NA

EURUSDmicro	8/29/2018	Average effective spread	0.00015237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015237
		Average book depth at 3 price increments	NA

EURUSDmicro	8/30/2018	Average effective spread	0.00014527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014527
		Average book depth at 3 price increments	NA

EURUSDmicro	8/31/2018	Average effective spread	0.00014418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014418
		Average book depth at 3 price increments	NA

EURUSDmicro	9/3/2018	Average effective spread	0.00015257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015257
		Average book depth at 3 price increments	NA

EURUSDmicro	9/4/2018	Average effective spread	0.00014394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014394
		Average book depth at 3 price increments	NA

EURUSDmicro	9/5/2018	Average effective spread	0.0001436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001436
		Average book depth at 3 price increments	NA

EURUSDmicro	9/6/2018	Average effective spread	0.00014418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014418
		Average book depth at 3 price increments	NA

EURUSDmicro	9/7/2018	Average effective spread	0.00014738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014738
		Average book depth at 3 price increments	NA

EURUSDmicro	9/10/2018	Average effective spread	0.00014473
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014473
		Average book depth at 3 price increments	NA

EURUSDmicro	9/11/2018	Average effective spread	0.000144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000144
		Average book depth at 3 price increments	NA

EURUSDmicro	9/12/2018	Average effective spread	0.00014465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014465
		Average book depth at 3 price increments	NA

EURUSDmicro	9/13/2018	Average effective spread	0.00014762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014762
		Average book depth at 3 price increments	NA

EURUSDmicro	9/14/2018	Average effective spread	0.00014245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014245
		Average book depth at 3 price increments	NA

EURUSDmicro	9/17/2018	Average effective spread	0.0001433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001433
		Average book depth at 3 price increments	NA

EURUSDmicro	9/18/2018	Average effective spread	0.00014367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014367
		Average book depth at 3 price increments	NA

EURUSDmicro	9/19/2018	Average effective spread	0.0001436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001436
		Average book depth at 3 price increments	NA

EURUSDmicro	9/20/2018	Average effective spread	0.00014355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014355
		Average book depth at 3 price increments	NA

EURUSDmicro	9/21/2018	Average effective spread	0.00014546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014546
		Average book depth at 3 price increments	NA

EURUSDmicro	9/24/2018	Average effective spread	0.00014859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014859
		Average book depth at 3 price increments	NA

EURUSDmicro	9/25/2018	Average effective spread	0.0001427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001427
		Average book depth at 3 price increments	NA

EURUSDmicro	9/26/2018	Average effective spread	0.00015202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015202
		Average book depth at 3 price increments	NA

EURUSDmicro	9/27/2018	Average effective spread	0.0001452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001452
		Average book depth at 3 price increments	NA

EURUSDmicro	9/28/2018	Average effective spread	0.00013928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013928
		Average book depth at 3 price increments	NA

EURUSDmini	7/2/2018	Average effective spread	0.00014728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014728
		Average book depth at 3 price increments	NA

EURUSDmini	7/3/2018	Average effective spread	0.00014871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014871
		Average book depth at 3 price increments	NA

EURUSDmini	7/4/2018	Average effective spread	0.00015466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015466
		Average book depth at 3 price increments	NA

EURUSDmini	7/5/2018	Average effective spread	0.000145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000145
		Average book depth at 3 price increments	NA

EURUSDmini	7/6/2018	Average effective spread	0.00016696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016696
		Average book depth at 3 price increments	NA

EURUSDmini	7/9/2018	Average effective spread	0.00027022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027022
		Average book depth at 3 price increments	NA

EURUSDmini	7/10/2018	Average effective spread	0.00015492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015492
		Average book depth at 3 price increments	NA

EURUSDmini	7/11/2018	Average effective spread	0.00015012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015012
		Average book depth at 3 price increments	NA

EURUSDmini	7/12/2018	Average effective spread	0.00014939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014939
		Average book depth at 3 price increments	NA

EURUSDmini	7/13/2018	Average effective spread	0.00013474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013474
		Average book depth at 3 price increments	NA

EURUSDmini	7/16/2018	Average effective spread	0.00014248
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014248
		Average book depth at 3 price increments	NA

EURUSDmini	7/17/2018	Average effective spread	0.0001406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001406
		Average book depth at 3 price increments	NA

EURUSDmini	7/18/2018	Average effective spread	0.00014939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014939
		Average book depth at 3 price increments	NA

EURUSDmini	7/19/2018	Average effective spread	0.00016006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016006
		Average book depth at 3 price increments	NA

EURUSDmini	7/20/2018	Average effective spread	0.00014792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014792
		Average book depth at 3 price increments	NA

EURUSDmini	7/23/2018	Average effective spread	0.0001406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001406
		Average book depth at 3 price increments	NA

EURUSDmini	7/24/2018	Average effective spread	0.00015159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015159
		Average book depth at 3 price increments	NA

EURUSDmini	7/25/2018	Average effective spread	0.00013709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013709
		Average book depth at 3 price increments	NA

EURUSDmini	7/26/2018	Average effective spread	0.00014646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014646
		Average book depth at 3 price increments	NA

EURUSDmini	7/30/2018	Average effective spread	0.00014587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014587
		Average book depth at 3 price increments	NA

EURUSDmini	7/31/2018	Average effective spread	0.00012303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012303
		Average book depth at 3 price increments	NA

EURUSDmini	8/1/2018	Average effective spread	0.00014236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014236
		Average book depth at 3 price increments	NA

EURUSDmini	8/2/2018	Average effective spread	0.0001406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001406
		Average book depth at 3 price increments	NA

EURUSDmini	8/3/2018	Average effective spread	0.00013621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013621
		Average book depth at 3 price increments	NA

EURUSDmini	8/6/2018	Average effective spread	0.00014646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014646
		Average book depth at 3 price increments	NA

EURUSDmini	8/7/2018	Average effective spread	0.00013401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013401
		Average book depth at 3 price increments	NA

EURUSDmini	8/8/2018	Average effective spread	0.0001406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001406
		Average book depth at 3 price increments	NA

EURUSDmini	8/9/2018	Average effective spread	0.00015818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015818
		Average book depth at 3 price increments	NA

EURUSDmini	8/10/2018	Average effective spread	0.00017199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017199
		Average book depth at 3 price increments	NA

EURUSDmini	8/13/2018	Average effective spread	0.00025484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025484
		Average book depth at 3 price increments	NA

EURUSDmini	8/14/2018	Average effective spread	0.00015378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015378
		Average book depth at 3 price increments	NA

EURUSDmini	8/15/2018	Average effective spread	0.00014939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014939
		Average book depth at 3 price increments	NA

EURUSDmini	8/16/2018	Average effective spread	0.00015085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015085
		Average book depth at 3 price increments	NA

EURUSDmini	8/17/2018	Average effective spread	0.00015818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015818
		Average book depth at 3 price increments	NA

EURUSDmini	8/20/2018	Average effective spread	0.00014646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014646
		Average book depth at 3 price increments	NA

EURUSDmini	8/21/2018	Average effective spread	0.00016571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016571
		Average book depth at 3 price increments	NA

EURUSDmini	8/23/2018	Average effective spread	0.00016696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016696
		Average book depth at 3 price increments	NA

EURUSDmini	8/24/2018	Average effective spread	0.00017355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017355
		Average book depth at 3 price increments	NA

EURUSDmini	8/27/2018	Average effective spread	0.00014939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014939
		Average book depth at 3 price increments	NA

EURUSDmini	8/28/2018	Average effective spread	0.00014939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014939
		Average book depth at 3 price increments	NA

EURUSDmini	8/29/2018	Average effective spread	0.00015085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015085
		Average book depth at 3 price increments	NA

EURUSDmini	8/31/2018	Average effective spread	0.00013884
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013884
		Average book depth at 3 price increments	NA

EURUSDmini	9/4/2018	Average effective spread	0.00014353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014353
		Average book depth at 3 price increments	NA

EURUSDmini	9/5/2018	Average effective spread	0.00016069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016069
		Average book depth at 3 price increments	NA

EURUSDmini	9/7/2018	Average effective spread	0.00015525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015525
		Average book depth at 3 price increments	NA

EURUSDmini	9/10/2018	Average effective spread	0.00014939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014939
		Average book depth at 3 price increments	NA

EURUSDmini	9/11/2018	Average effective spread	0.00015099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015099
		Average book depth at 3 price increments	NA

EURUSDmini	9/12/2018	Average effective spread	0.00014939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014939
		Average book depth at 3 price increments	NA

EURUSDmini	9/13/2018	Average effective spread	0.00013533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013533
		Average book depth at 3 price increments	NA

EURUSDmini	9/14/2018	Average effective spread	0.00013291
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013291
		Average book depth at 3 price increments	NA

EURUSDmini	9/17/2018	Average effective spread	0.0001406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001406
		Average book depth at 3 price increments	NA

EURUSDmini	9/18/2018	Average effective spread	0.00015378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015378
		Average book depth at 3 price increments	NA

EURUSDmini	9/20/2018	Average effective spread	0.00014587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014587
		Average book depth at 3 price increments	NA

EURUSDmini	9/21/2018	Average effective spread	0.00014412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014412
		Average book depth at 3 price increments	NA

EURUSDmini	9/24/2018	Average effective spread	0.00015232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015232
		Average book depth at 3 price increments	NA

EURUSDmini	9/25/2018	Average effective spread	0.00013709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013709
		Average book depth at 3 price increments	NA

EURUSDmini	9/27/2018	Average effective spread	0.00014609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014609
		Average book depth at 3 price increments	NA

EURUSDmini	9/28/2018	Average effective spread	0.0001406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001406
		Average book depth at 3 price increments	NA

EURZAR	7/2/2018	Average effective spread	0.00080882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080882
		Average book depth at 3 price increments	NA

EURZAR	7/3/2018	Average effective spread	0.00074004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074004
		Average book depth at 3 price increments	NA

EURZAR	7/4/2018	Average effective spread	0.0009862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009862
		Average book depth at 3 price increments	NA

EURZAR	7/5/2018	Average effective spread	0.00074938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074938
		Average book depth at 3 price increments	NA

EURZAR	7/6/2018	Average effective spread	0.00078158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078158
		Average book depth at 3 price increments	NA

EURZAR	7/9/2018	Average effective spread	0.00072136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072136
		Average book depth at 3 price increments	NA

EURZAR	7/10/2018	Average effective spread	0.00076512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076512
		Average book depth at 3 price increments	NA

EURZAR	7/11/2018	Average effective spread	0.00075966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075966
		Average book depth at 3 price increments	NA

EURZAR	7/12/2018	Average effective spread	0.00068229
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068229
		Average book depth at 3 price increments	NA

EURZAR	7/13/2018	Average effective spread	0.00072578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072578
		Average book depth at 3 price increments	NA

EURZAR	7/16/2018	Average effective spread	0.00068562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068562
		Average book depth at 3 price increments	NA

EURZAR	7/17/2018	Average effective spread	0.0007383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007383
		Average book depth at 3 price increments	NA

EURZAR	7/18/2018	Average effective spread	0.00069555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069555
		Average book depth at 3 price increments	NA

EURZAR	7/19/2018	Average effective spread	0.00075288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075288
		Average book depth at 3 price increments	NA

EURZAR	7/20/2018	Average effective spread	0.00077209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077209
		Average book depth at 3 price increments	NA

EURZAR	7/23/2018	Average effective spread	0.00079742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079742
		Average book depth at 3 price increments	NA

EURZAR	7/24/2018	Average effective spread	0.00093395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093395
		Average book depth at 3 price increments	NA

EURZAR	7/25/2018	Average effective spread	0.00069879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069879
		Average book depth at 3 price increments	NA

EURZAR	7/26/2018	Average effective spread	0.00072456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072456
		Average book depth at 3 price increments	NA

EURZAR	7/27/2018	Average effective spread	0.0007085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007085
		Average book depth at 3 price increments	NA

EURZAR	7/30/2018	Average effective spread	0.00076244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076244
		Average book depth at 3 price increments	NA

EURZAR	7/31/2018	Average effective spread	0.00075433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075433
		Average book depth at 3 price increments	NA

EURZAR	8/1/2018	Average effective spread	0.00081955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081955
		Average book depth at 3 price increments	NA

EURZAR	8/2/2018	Average effective spread	0.0007537
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007537
		Average book depth at 3 price increments	NA

EURZAR	8/3/2018	Average effective spread	0.00076268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076268
		Average book depth at 3 price increments	NA

EURZAR	8/6/2018	Average effective spread	0.00074669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074669
		Average book depth at 3 price increments	NA

EURZAR	8/7/2018	Average effective spread	0.00069441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069441
		Average book depth at 3 price increments	NA

EURZAR	8/8/2018	Average effective spread	0.00067793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067793
		Average book depth at 3 price increments	NA

EURZAR	8/9/2018	Average effective spread	0.00072998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072998
		Average book depth at 3 price increments	NA

EURZAR	8/10/2018	Average effective spread	0.00100312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100312
		Average book depth at 3 price increments	NA

EURZAR	8/13/2018	Average effective spread	0.00157816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00157816
		Average book depth at 3 price increments	NA

EURZAR	8/14/2018	Average effective spread	0.00106583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106583
		Average book depth at 3 price increments	NA

EURZAR	8/15/2018	Average effective spread	0.00104978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104978
		Average book depth at 3 price increments	NA

EURZAR	8/16/2018	Average effective spread	0.0011263
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011263
		Average book depth at 3 price increments	NA

EURZAR	8/17/2018	Average effective spread	0.00088327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088327
		Average book depth at 3 price increments	NA

EURZAR	8/20/2018	Average effective spread	0.00106542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106542
		Average book depth at 3 price increments	NA

EURZAR	8/21/2018	Average effective spread	0.0009687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009687
		Average book depth at 3 price increments	NA

EURZAR	8/22/2018	Average effective spread	0.00099626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099626
		Average book depth at 3 price increments	NA

EURZAR	8/23/2018	Average effective spread	0.00094963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094963
		Average book depth at 3 price increments	NA

EURZAR	8/24/2018	Average effective spread	0.00098756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098756
		Average book depth at 3 price increments	NA

EURZAR	8/27/2018	Average effective spread	0.00117569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117569
		Average book depth at 3 price increments	NA

EURZAR	8/28/2018	Average effective spread	0.00105393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105393
		Average book depth at 3 price increments	NA

EURZAR	8/29/2018	Average effective spread	0.00087674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087674
		Average book depth at 3 price increments	NA

EURZAR	8/30/2018	Average effective spread	0.00095394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095394
		Average book depth at 3 price increments	NA

EURZAR	8/31/2018	Average effective spread	0.00094092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094092
		Average book depth at 3 price increments	NA

EURZAR	9/3/2018	Average effective spread	0.00105775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105775
		Average book depth at 3 price increments	NA

EURZAR	9/4/2018	Average effective spread	0.00097344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097344
		Average book depth at 3 price increments	NA

EURZAR	9/5/2018	Average effective spread	0.00097664
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097664
		Average book depth at 3 price increments	NA

EURZAR	9/6/2018	Average effective spread	0.00108634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108634
		Average book depth at 3 price increments	NA

EURZAR	9/7/2018	Average effective spread	0.00125112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125112
		Average book depth at 3 price increments	NA

EURZAR	9/10/2018	Average effective spread	0.00093761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093761
		Average book depth at 3 price increments	NA

EURZAR	9/11/2018	Average effective spread	0.00082212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082212
		Average book depth at 3 price increments	NA

EURZAR	9/12/2018	Average effective spread	0.00096062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096062
		Average book depth at 3 price increments	NA

EURZAR	9/13/2018	Average effective spread	0.00089986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089986
		Average book depth at 3 price increments	NA

EURZAR	9/14/2018	Average effective spread	0.00093565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093565
		Average book depth at 3 price increments	NA

EURZAR	9/17/2018	Average effective spread	0.00107357
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107357
		Average book depth at 3 price increments	NA

EURZAR	9/18/2018	Average effective spread	0.0009363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009363
		Average book depth at 3 price increments	NA

EURZAR	9/19/2018	Average effective spread	0.00080295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080295
		Average book depth at 3 price increments	NA

EURZAR	9/20/2018	Average effective spread	0.00084681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084681
		Average book depth at 3 price increments	NA

EURZAR	9/21/2018	Average effective spread	0.00092081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092081
		Average book depth at 3 price increments	NA

EURZAR	9/24/2018	Average effective spread	0.00080094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080094
		Average book depth at 3 price increments	NA

EURZAR	9/25/2018	Average effective spread	0.00075255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075255
		Average book depth at 3 price increments	NA

EURZAR	9/26/2018	Average effective spread	0.00086166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086166
		Average book depth at 3 price increments	NA

EURZAR	9/27/2018	Average effective spread	0.00078112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078112
		Average book depth at 3 price increments	NA

EURZAR	9/28/2018	Average effective spread	0.00087425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087425
		Average book depth at 3 price increments	NA

EURZAR.	7/2/2018	Average effective spread	0.00052513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052513
		Average book depth at 3 price increments	NA

EURZAR.	7/3/2018	Average effective spread	0.00059325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059325
		Average book depth at 3 price increments	NA

EURZAR.	7/4/2018	Average effective spread	0.0004545
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004545
		Average book depth at 3 price increments	NA

EURZAR.	7/5/2018	Average effective spread	0.00047221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047221
		Average book depth at 3 price increments	NA

EURZAR.	7/6/2018	Average effective spread	0.00108215
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108215
		Average book depth at 3 price increments	NA

EURZAR.	7/10/2018	Average effective spread	0.00073092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073092
		Average book depth at 3 price increments	NA

EURZAR.	7/11/2018	Average effective spread	0.00053118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053118
		Average book depth at 3 price increments	NA

EURZAR.	7/12/2018	Average effective spread	0.00049119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049119
		Average book depth at 3 price increments	NA

EURZAR.	7/13/2018	Average effective spread	0.0004934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004934
		Average book depth at 3 price increments	NA

EURZAR.	7/16/2018	Average effective spread	0.00046477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046477
		Average book depth at 3 price increments	NA

EURZAR.	7/17/2018	Average effective spread	0.00053766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053766
		Average book depth at 3 price increments	NA

EURZAR.	7/18/2018	Average effective spread	0.00053799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053799
		Average book depth at 3 price increments	NA

EURZAR.	7/19/2018	Average effective spread	0.00050075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050075
		Average book depth at 3 price increments	NA

EURZAR.	7/20/2018	Average effective spread	0.00082753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082753
		Average book depth at 3 price increments	NA

EURZAR.	7/23/2018	Average effective spread	0.00054293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054293
		Average book depth at 3 price increments	NA

EURZAR.	7/24/2018	Average effective spread	0.00050364
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050364
		Average book depth at 3 price increments	NA

EURZAR.	7/25/2018	Average effective spread	0.00058727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058727
		Average book depth at 3 price increments	NA

EURZAR.	7/26/2018	Average effective spread	0.00045141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045141
		Average book depth at 3 price increments	NA

EURZAR.	7/27/2018	Average effective spread	0.00049248
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049248
		Average book depth at 3 price increments	NA

EURZAR.	7/30/2018	Average effective spread	0.0021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0021
		Average book depth at 3 price increments	NA

EURZAR.	7/31/2018	Average effective spread	0.00079055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079055
		Average book depth at 3 price increments	NA

EURZAR.	8/1/2018	Average effective spread	0.00053652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053652
		Average book depth at 3 price increments	NA

EURZAR.	8/2/2018	Average effective spread	0.00050965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050965
		Average book depth at 3 price increments	NA

EURZAR.	8/3/2018	Average effective spread	0.00059192
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059192
		Average book depth at 3 price increments	NA

EURZAR.	8/9/2018	Average effective spread	0.00048852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048852
		Average book depth at 3 price increments	NA

EURZAR.	8/10/2018	Average effective spread	0.00098012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098012
		Average book depth at 3 price increments	NA

EURZAR.	8/13/2018	Average effective spread	0.00114664
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114664
		Average book depth at 3 price increments	NA

EURZAR.	8/14/2018	Average effective spread	0.00048542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048542
		Average book depth at 3 price increments	NA

EURZAR.	8/15/2018	Average effective spread	0.00085821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085821
		Average book depth at 3 price increments	NA

EURZAR.	8/16/2018	Average effective spread	0.00072836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072836
		Average book depth at 3 price increments	NA

EURZAR.	8/17/2018	Average effective spread	0.00079832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079832
		Average book depth at 3 price increments	NA

EURZAR.	8/20/2018	Average effective spread	0.00087294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087294
		Average book depth at 3 price increments	NA

EURZAR.	8/22/2018	Average effective spread	0.00072814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072814
		Average book depth at 3 price increments	NA

EURZAR.	8/23/2018	Average effective spread	0.00070598
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070598
		Average book depth at 3 price increments	NA

EURZAR.	8/24/2018	Average effective spread	0.00263489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00263489
		Average book depth at 3 price increments	NA

EURZAR.	8/29/2018	Average effective spread	0.00064002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064002
		Average book depth at 3 price increments	NA

EURZAR.	8/30/2018	Average effective spread	0.00069799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069799
		Average book depth at 3 price increments	NA

EURZAR.	8/31/2018	Average effective spread	0.00078564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078564
		Average book depth at 3 price increments	NA

EURZAR.	9/3/2018	Average effective spread	0.000596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000596
		Average book depth at 3 price increments	NA

EURZAR.	9/4/2018	Average effective spread	0.00111462
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111462
		Average book depth at 3 price increments	NA

EURZAR.	9/5/2018	Average effective spread	0.00078568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078568
		Average book depth at 3 price increments	NA

EURZAR.	9/6/2018	Average effective spread	0.00078754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078754
		Average book depth at 3 price increments	NA

EURZAR.	9/12/2018	Average effective spread	0.00058374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058374
		Average book depth at 3 price increments	NA

EURZAR.	9/13/2018	Average effective spread	0.00055344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055344
		Average book depth at 3 price increments	NA

EURZAR.	9/14/2018	Average effective spread	0.00062147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062147
		Average book depth at 3 price increments	NA

EURZAR.	9/17/2018	Average effective spread	0.00059518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059518
		Average book depth at 3 price increments	NA

EURZAR.	9/18/2018	Average effective spread	0.00091829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091829
		Average book depth at 3 price increments	NA

EURZAR.	9/19/2018	Average effective spread	0.000525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000525
		Average book depth at 3 price increments	NA

EURZAR.	9/20/2018	Average effective spread	0.00067205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067205
		Average book depth at 3 price increments	NA

EURZAR.	9/21/2018	Average effective spread	0.0005452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005452
		Average book depth at 3 price increments	NA

EURZAR.	9/24/2018	Average effective spread	0.0004947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004947
		Average book depth at 3 price increments	NA

EURZAR.	9/26/2018	Average effective spread	0.00050397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050397
		Average book depth at 3 price increments	NA

EURZAR.	9/27/2018	Average effective spread	0.00051675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051675
		Average book depth at 3 price increments	NA

EURZAR.	9/28/2018	Average effective spread	0.00052253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052253
		Average book depth at 3 price increments	NA

EURZARmicro	7/2/2018	Average effective spread	0.00080938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080938
		Average book depth at 3 price increments	NA

EURZARmicro	7/3/2018	Average effective spread	0.00075896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075896
		Average book depth at 3 price increments	NA

EURZARmicro	7/4/2018	Average effective spread	0.00086561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086561
		Average book depth at 3 price increments	NA

EURZARmicro	7/5/2018	Average effective spread	0.00069501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069501
		Average book depth at 3 price increments	NA

EURZARmicro	7/6/2018	Average effective spread	0.00073948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073948
		Average book depth at 3 price increments	NA

EURZARmicro	7/9/2018	Average effective spread	0.00080362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080362
		Average book depth at 3 price increments	NA

EURZARmicro	7/10/2018	Average effective spread	0.00084659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084659
		Average book depth at 3 price increments	NA

EURZARmicro	7/11/2018	Average effective spread	0.00073347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073347
		Average book depth at 3 price increments	NA

EURZARmicro	7/12/2018	Average effective spread	0.00080965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080965
		Average book depth at 3 price increments	NA

EURZARmicro	7/13/2018	Average effective spread	0.00069142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069142
		Average book depth at 3 price increments	NA

EURZARmicro	7/16/2018	Average effective spread	0.00066911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066911
		Average book depth at 3 price increments	NA

EURZARmicro	7/17/2018	Average effective spread	0.00069316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069316
		Average book depth at 3 price increments	NA

EURZARmicro	7/18/2018	Average effective spread	0.00069428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069428
		Average book depth at 3 price increments	NA

EURZARmicro	7/19/2018	Average effective spread	0.00077143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077143
		Average book depth at 3 price increments	NA

EURZARmicro	7/20/2018	Average effective spread	0.00079839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079839
		Average book depth at 3 price increments	NA

EURZARmicro	7/23/2018	Average effective spread	0.00066821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066821
		Average book depth at 3 price increments	NA

EURZARmicro	7/24/2018	Average effective spread	0.0006954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006954
		Average book depth at 3 price increments	NA

EURZARmicro	7/25/2018	Average effective spread	0.00071196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071196
		Average book depth at 3 price increments	NA

EURZARmicro	7/26/2018	Average effective spread	0.00075303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075303
		Average book depth at 3 price increments	NA

EURZARmicro	7/27/2018	Average effective spread	0.0007393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007393
		Average book depth at 3 price increments	NA

EURZARmicro	7/30/2018	Average effective spread	0.00108906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108906
		Average book depth at 3 price increments	NA

EURZARmicro	7/31/2018	Average effective spread	0.00075888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075888
		Average book depth at 3 price increments	NA

EURZARmicro	8/1/2018	Average effective spread	0.00079908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079908
		Average book depth at 3 price increments	NA

EURZARmicro	8/2/2018	Average effective spread	0.00080641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080641
		Average book depth at 3 price increments	NA

EURZARmicro	8/3/2018	Average effective spread	0.00080741
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080741
		Average book depth at 3 price increments	NA

EURZARmicro	8/6/2018	Average effective spread	0.00076374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076374
		Average book depth at 3 price increments	NA

EURZARmicro	8/7/2018	Average effective spread	0.00082849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082849
		Average book depth at 3 price increments	NA

EURZARmicro	8/8/2018	Average effective spread	0.00073825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073825
		Average book depth at 3 price increments	NA

EURZARmicro	8/9/2018	Average effective spread	0.00074359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074359
		Average book depth at 3 price increments	NA

EURZARmicro	8/10/2018	Average effective spread	0.00093657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093657
		Average book depth at 3 price increments	NA

EURZARmicro	8/13/2018	Average effective spread	0.00156542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156542
		Average book depth at 3 price increments	NA

EURZARmicro	8/14/2018	Average effective spread	0.00104449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104449
		Average book depth at 3 price increments	NA

EURZARmicro	8/15/2018	Average effective spread	0.00108788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108788
		Average book depth at 3 price increments	NA

EURZARmicro	8/16/2018	Average effective spread	0.00096087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096087
		Average book depth at 3 price increments	NA

EURZARmicro	8/17/2018	Average effective spread	0.00097758
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097758
		Average book depth at 3 price increments	NA

EURZARmicro	8/20/2018	Average effective spread	0.00088661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088661
		Average book depth at 3 price increments	NA

EURZARmicro	8/21/2018	Average effective spread	0.00092328
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092328
		Average book depth at 3 price increments	NA

EURZARmicro	8/22/2018	Average effective spread	0.00100831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100831
		Average book depth at 3 price increments	NA

EURZARmicro	8/23/2018	Average effective spread	0.00092471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092471
		Average book depth at 3 price increments	NA

EURZARmicro	8/24/2018	Average effective spread	0.00100211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100211
		Average book depth at 3 price increments	NA

EURZARmicro	8/27/2018	Average effective spread	0.00110032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110032
		Average book depth at 3 price increments	NA

EURZARmicro	8/28/2018	Average effective spread	0.00105738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105738
		Average book depth at 3 price increments	NA

EURZARmicro	8/29/2018	Average effective spread	0.0008694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008694
		Average book depth at 3 price increments	NA

EURZARmicro	8/30/2018	Average effective spread	0.00087831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087831
		Average book depth at 3 price increments	NA

EURZARmicro	8/31/2018	Average effective spread	0.00108696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108696
		Average book depth at 3 price increments	NA

EURZARmicro	9/3/2018	Average effective spread	0.00098476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098476
		Average book depth at 3 price increments	NA

EURZARmicro	9/4/2018	Average effective spread	0.00095666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095666
		Average book depth at 3 price increments	NA

EURZARmicro	9/5/2018	Average effective spread	0.0008864
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008864
		Average book depth at 3 price increments	NA

EURZARmicro	9/6/2018	Average effective spread	0.00091053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091053
		Average book depth at 3 price increments	NA

EURZARmicro	9/7/2018	Average effective spread	0.00106381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106381
		Average book depth at 3 price increments	NA

EURZARmicro	9/10/2018	Average effective spread	0.00088138
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088138
		Average book depth at 3 price increments	NA

EURZARmicro	9/11/2018	Average effective spread	0.00083475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083475
		Average book depth at 3 price increments	NA

EURZARmicro	9/12/2018	Average effective spread	0.00085502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085502
		Average book depth at 3 price increments	NA

EURZARmicro	9/13/2018	Average effective spread	0.00103947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103947
		Average book depth at 3 price increments	NA

EURZARmicro	9/14/2018	Average effective spread	0.00099706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099706
		Average book depth at 3 price increments	NA

EURZARmicro	9/17/2018	Average effective spread	0.0009819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009819
		Average book depth at 3 price increments	NA

EURZARmicro	9/18/2018	Average effective spread	0.00092829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092829
		Average book depth at 3 price increments	NA

EURZARmicro	9/19/2018	Average effective spread	0.00096286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096286
		Average book depth at 3 price increments	NA

EURZARmicro	9/20/2018	Average effective spread	0.00087347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087347
		Average book depth at 3 price increments	NA

EURZARmicro	9/21/2018	Average effective spread	0.00090641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090641
		Average book depth at 3 price increments	NA

EURZARmicro	9/24/2018	Average effective spread	0.00115657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115657
		Average book depth at 3 price increments	NA

EURZARmicro	9/25/2018	Average effective spread	0.00092438
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092438
		Average book depth at 3 price increments	NA

EURZARmicro	9/26/2018	Average effective spread	0.00103314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103314
		Average book depth at 3 price increments	NA

EURZARmicro	9/27/2018	Average effective spread	0.00084249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084249
		Average book depth at 3 price increments	NA

EURZARmicro	9/28/2018	Average effective spread	0.00106979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106979
		Average book depth at 3 price increments	NA

Exelon	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Exelon	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

EXOR	7/5/2018	Average effective spread	0.169
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.169
		Average book depth at 3 price increments	NA

EXOR	7/23/2018	Average effective spread	0.239
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.239
		Average book depth at 3 price increments	NA

EXOR	7/24/2018	Average effective spread	0.179
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.179
		Average book depth at 3 price increments	NA

Experian	7/9/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Experian	7/10/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Express Scripts	9/20/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Express Scripts	9/27/2018	Average effective spread	0.10984472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10984472
		Average book depth at 3 price increments	NA

ExxonMobil	7/2/2018	Average effective spread	0.06370994
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06370994
		Average book depth at 3 price increments	NA

ExxonMobil	7/3/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	7/5/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

ExxonMobil	7/6/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

ExxonMobil	7/11/2018	Average effective spread	0.06370994
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06370994
		Average book depth at 3 price increments	NA

ExxonMobil	7/12/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	7/16/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

ExxonMobil	7/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	7/19/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	7/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	7/24/2018	Average effective spread	0.06370994
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06370994
		Average book depth at 3 price increments	NA

ExxonMobil	7/27/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

ExxonMobil	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	8/1/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

ExxonMobil	8/3/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	8/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	8/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	8/15/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	8/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	8/21/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ExxonMobil	8/22/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

ExxonMobil	8/23/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

ExxonMobil	9/17/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Facebook	7/2/2018	Average effective spread	0.1591528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1591528
		Average book depth at 3 price increments	NA

Facebook	7/3/2018	Average effective spread	0.15692103
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15692103
		Average book depth at 3 price increments	NA

Facebook	7/5/2018	Average effective spread	0.16570861
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16570861
		Average book depth at 3 price increments	NA

Facebook	7/6/2018	Average effective spread	0.14846382
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14846382
		Average book depth at 3 price increments	NA

Facebook	7/9/2018	Average effective spread	0.15209269
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15209269
		Average book depth at 3 price increments	NA

Facebook	7/10/2018	Average effective spread	0.14792423
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14792423
		Average book depth at 3 price increments	NA

Facebook	7/11/2018	Average effective spread	0.1687215
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1687215
		Average book depth at 3 price increments	NA

Facebook	7/12/2018	Average effective spread	0.16344895
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16344895
		Average book depth at 3 price increments	NA

Facebook	7/13/2018	Average effective spread	0.16319787
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16319787
		Average book depth at 3 price increments	NA

Facebook	7/16/2018	Average effective spread	0.15378261
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15378261
		Average book depth at 3 price increments	NA

Facebook	7/17/2018	Average effective spread	0.14763131
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14763131
		Average book depth at 3 price increments	NA

Facebook	7/18/2018	Average effective spread	0.14353044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14353044
		Average book depth at 3 price increments	NA

Facebook	7/19/2018	Average effective spread	0.16520646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16520646
		Average book depth at 3 price increments	NA

Facebook	7/20/2018	Average effective spread	0.15134162
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15134162
		Average book depth at 3 price increments	NA

Facebook	7/23/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Facebook	7/24/2018	Average effective spread	0.15355136
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15355136
		Average book depth at 3 price increments	NA

Facebook	7/25/2018	Average effective spread	0.15290386
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15290386
		Average book depth at 3 price increments	NA

Facebook	7/26/2018	Average effective spread	0.20292659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20292659
		Average book depth at 3 price increments	NA

Facebook	7/27/2018	Average effective spread	0.15390815
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15390815
		Average book depth at 3 price increments	NA

Facebook	7/30/2018	Average effective spread	0.16233053
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16233053
		Average book depth at 3 price increments	NA

Facebook	7/31/2018	Average effective spread	0.16776285
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16776285
		Average book depth at 3 price increments	NA

Facebook	8/1/2018	Average effective spread	0.15779433
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15779433
		Average book depth at 3 price increments	NA

Facebook	8/2/2018	Average effective spread	0.14353044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14353044
		Average book depth at 3 price increments	NA

Facebook	8/3/2018	Average effective spread	0.15573541
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15573541
		Average book depth at 3 price increments	NA

Facebook	8/6/2018	Average effective spread	0.15012112
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15012112
		Average book depth at 3 price increments	NA

Facebook	8/7/2018	Average effective spread	0.14892632
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14892632
		Average book depth at 3 price increments	NA

Facebook	8/8/2018	Average effective spread	0.14499504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14499504
		Average book depth at 3 price increments	NA

Facebook	8/9/2018	Average effective spread	0.13620746
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13620746
		Average book depth at 3 price increments	NA

Facebook	8/10/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Facebook	8/13/2018	Average effective spread	0.17700693
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17700693
		Average book depth at 3 price increments	NA

Facebook	8/14/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Facebook	8/15/2018	Average effective spread	0.15048727
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15048727
		Average book depth at 3 price increments	NA

Facebook	8/16/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Facebook	8/17/2018	Average effective spread	0.15268417
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15268417
		Average book depth at 3 price increments	NA

Facebook	8/20/2018	Average effective spread	0.14499504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14499504
		Average book depth at 3 price increments	NA

Facebook	8/21/2018	Average effective spread	0.15231802
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15231802
		Average book depth at 3 price increments	NA

Facebook	8/23/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Facebook	8/27/2018	Average effective spread	0.14763131
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14763131
		Average book depth at 3 price increments	NA

Facebook	8/28/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Facebook	8/29/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Facebook	8/31/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Facebook	9/4/2018	Average effective spread	0.15158572
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15158572
		Average book depth at 3 price increments	NA

Facebook	9/5/2018	Average effective spread	0.14792423
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14792423
		Average book depth at 3 price increments	NA

Facebook	9/6/2018	Average effective spread	0.17304769
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17304769
		Average book depth at 3 price increments	NA

Facebook	9/7/2018	Average effective spread	0.17073008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17073008
		Average book depth at 3 price increments	NA

Facebook	9/10/2018	Average effective spread	0.15597951
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15597951
		Average book depth at 3 price increments	NA

Facebook	9/11/2018	Average effective spread	0.14645963
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14645963
		Average book depth at 3 price increments	NA

Facebook	9/12/2018	Average effective spread	0.14587379
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14587379
		Average book depth at 3 price increments	NA

Facebook	9/13/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Facebook	9/17/2018	Average effective spread	0.16403479
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16403479
		Average book depth at 3 price increments	NA

Facebook	9/18/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Facebook	9/19/2018	Average effective spread	0.14311198
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14311198
		Average book depth at 3 price increments	NA

Facebook	9/20/2018	Average effective spread	0.16110559
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16110559
		Average book depth at 3 price increments	NA

Facebook	9/21/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Facebook	9/24/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Facebook	9/25/2018	Average effective spread	0.16194251
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16194251
		Average book depth at 3 price increments	NA

Facebook	9/26/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Facebook	9/27/2018	Average effective spread	0.14499504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14499504
		Average book depth at 3 price increments	NA

Facebook	9/28/2018	Average effective spread	0.16147174
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16147174
		Average book depth at 3 price increments	NA

Fastenal	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fastenal	7/9/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Fastenal	7/11/2018	Average effective spread	0.08295474
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08295474
		Average book depth at 3 price increments	NA

Fastenal	7/12/2018	Average effective spread	0.06883603
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06883603
		Average book depth at 3 price increments	NA

Fastenal	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fastenal	9/11/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Fedex	7/6/2018	Average effective spread	0.43059132
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43059132
		Average book depth at 3 price increments	NA

Fedex	7/9/2018	Average effective spread	0.5975553
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5975553
		Average book depth at 3 price increments	NA

Fedex	7/10/2018	Average effective spread	0.56240498
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.56240498
		Average book depth at 3 price increments	NA

Fedex	7/19/2018	Average effective spread	0.44377268
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.44377268
		Average book depth at 3 price increments	NA

Fedex	7/24/2018	Average effective spread	0.57998014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57998014
		Average book depth at 3 price increments	NA

Fedex	7/26/2018	Average effective spread	0.55361741
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55361741
		Average book depth at 3 price increments	NA

Fedex	7/31/2018	Average effective spread	0.47452921
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47452921
		Average book depth at 3 price increments	NA

Fedex	8/2/2018	Average effective spread	0.48331678
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48331678
		Average book depth at 3 price increments	NA

Fedex	8/8/2018	Average effective spread	0.35150312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.35150312
		Average book depth at 3 price increments	NA

Fedex	8/22/2018	Average effective spread	0.41301616
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41301616
		Average book depth at 3 price increments	NA

Fedex	8/23/2018	Average effective spread	0.44230809
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.44230809
		Average book depth at 3 price increments	NA

Fedex	9/4/2018	Average effective spread	0.60634287
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.60634287
		Average book depth at 3 price increments	NA

Fedex	9/17/2018	Average effective spread	0.41301616
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41301616
		Average book depth at 3 price increments	NA

Fedex	9/18/2018	Average effective spread	0.5975553
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5975553
		Average book depth at 3 price increments	NA

Ferguson	7/4/2018	Average effective spread	0.1000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1000656
		Average book depth at 3 price increments	NA

Ferguson	7/5/2018	Average effective spread	0.1334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1334208
		Average book depth at 3 price increments	NA

Ferguson	9/17/2018	Average effective spread	0.10673664
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10673664
		Average book depth at 3 price increments	NA

Ferguson	9/18/2018	Average effective spread	0.1334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1334208
		Average book depth at 3 price increments	NA

Ferrari	7/10/2018	Average effective spread	0.249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.249
		Average book depth at 3 price increments	NA

Ferrari	7/11/2018	Average effective spread	0.28233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28233333
		Average book depth at 3 price increments	NA

Ferrari	7/12/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Ferrari	7/13/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Ferrari	7/20/2018	Average effective spread	0.249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.249
		Average book depth at 3 price increments	NA

Ferrari	7/23/2018	Average effective spread	0.249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.249
		Average book depth at 3 price increments	NA

Ferrari	7/24/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Ferrari	7/25/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Ferrari	7/26/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Ferrari	7/27/2018	Average effective spread	0.274
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.274
		Average book depth at 3 price increments	NA

Ferrari	7/30/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Ferrari	8/1/2018	Average effective spread	0.57677778
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57677778
		Average book depth at 3 price increments	NA

Ferrari	8/2/2018	Average effective spread	0.26328571
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26328571
		Average book depth at 3 price increments	NA

Ferrari	8/3/2018	Average effective spread	0.28233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28233333
		Average book depth at 3 price increments	NA

Ferrari	8/6/2018	Average effective spread	0.289
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.289
		Average book depth at 3 price increments	NA

Ferrari	8/7/2018	Average effective spread	0.249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.249
		Average book depth at 3 price increments	NA

Ferrari	8/22/2018	Average effective spread	0.274
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.274
		Average book depth at 3 price increments	NA

Ferrari	8/23/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Ferrari	8/27/2018	Average effective spread	0.28233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28233333
		Average book depth at 3 price increments	NA

Ferrari	8/28/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Ferrari	9/3/2018	Average effective spread	0.399
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.399
		Average book depth at 3 price increments	NA

Ferrari	9/4/2018	Average effective spread	0.299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.299
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/2/2018	Average effective spread	0.0445
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0445
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/3/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/4/2018	Average effective spread	0.0434
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0434
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/5/2018	Average effective spread	0.0465
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0465
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/6/2018	Average effective spread	0.04633333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04633333
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/9/2018	Average effective spread	0.046
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.046
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/10/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/12/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/16/2018	Average effective spread	0.04442857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04442857
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/17/2018	Average effective spread	0.053
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.053
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/18/2018	Average effective spread	0.0465
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0465
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/19/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/23/2018	Average effective spread	0.05066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05066667
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/24/2018	Average effective spread	0.0446
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0446
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/25/2018	Average effective spread	0.08641935
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08641935
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/26/2018	Average effective spread	0.04411111
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04411111
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/27/2018	Average effective spread	0.04185714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04185714
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/30/2018	Average effective spread	0.0402
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0402
		Average book depth at 3 price increments	NA

Fiat Chrysler	7/31/2018	Average effective spread	0.04257895
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04257895
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/1/2018	Average effective spread	0.0434
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0434
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/2/2018	Average effective spread	0.0435
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0435
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/6/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/8/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/9/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/10/2018	Average effective spread	0.0425
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0425
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/16/2018	Average effective spread	0.0402
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0402
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/17/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/20/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/21/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/22/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/24/2018	Average effective spread	0.03833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03833333
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/27/2018	Average effective spread	0.04233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04233333
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/28/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/29/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Fiat Chrysler	8/31/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/4/2018	Average effective spread	0.049
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.049
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/12/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/13/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/17/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/18/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/19/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/20/2018	Average effective spread	0.045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.045
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/21/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/24/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/25/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

Fiat Chrysler	9/28/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

FinecoBank	7/12/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

FinecoBank	7/19/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

FinecoBank	7/23/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

FinecoBank	7/24/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

FinecoBank	7/30/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

FinecoBank	8/1/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

FinecoBank	9/12/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

FinecoBank	9/19/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

FinecoBank	9/24/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

FinecoBank	9/25/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

FinecoBank	9/27/2018	Average effective spread	0.0325
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0325
		Average book depth at 3 price increments	NA

FinecoBank	9/28/2018	Average effective spread	0.0325
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0325
		Average book depth at 3 price increments	NA

Fingerprint Cards	7/24/2018	Average effective spread	0.02133093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02133093
		Average book depth at 3 price increments	NA

Fingerprint Cards	7/27/2018	Average effective spread	0.01066547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01066547
		Average book depth at 3 price increments	NA

Fingerprint Cards	8/1/2018	Average effective spread	0.01842217
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01842217
		Average book depth at 3 price increments	NA

Fingerprint Cards	8/23/2018	Average effective spread	0.01454382
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01454382
		Average book depth at 3 price increments	NA

Fingerprint Cards	9/6/2018	Average effective spread	0.01842217
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01842217
		Average book depth at 3 price increments	NA

Fingerprint Cards	9/7/2018	Average effective spread	0.01001908
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01001908
		Average book depth at 3 price increments	NA

Fingerprint Cards	9/10/2018	Average effective spread	0.02230052
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02230052
		Average book depth at 3 price increments	NA

Fingerprint Cards	9/11/2018	Average effective spread	0.02230052
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02230052
		Average book depth at 3 price increments	NA

Fingerprint Cards	9/13/2018	Average effective spread	0.01551341
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01551341
		Average book depth at 3 price increments	NA

Fitbit	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fitbit	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fitbit	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fitbit	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fitbit	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Foot Locker	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Foot Locker	9/17/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Ford	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Ford	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Ford	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fortescue	7/12/2018	Average effective spread	0.01904714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01904714
		Average book depth at 3 price increments	NA

Fortescue	9/20/2018	Average effective spread	0.01904714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01904714
		Average book depth at 3 price increments	NA

Fortescue	9/24/2018	Average effective spread	0.01904714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01904714
		Average book depth at 3 price increments	NA

Fortescue	9/27/2018	Average effective spread	0.01968204
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01968204
		Average book depth at 3 price increments	NA

Fortum	8/2/2018	Average effective spread	0.047
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.047
		Average book depth at 3 price increments	NA

FOX	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

FOX	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

FOX	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

FOX	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

FRA40-AUG18	7/20/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	7/23/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	7/24/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	7/25/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	7/26/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	7/27/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	7/30/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	7/31/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	8/1/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	8/2/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	8/3/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	8/6/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	8/7/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	8/10/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	8/14/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-AUG18	8/15/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40Cash	7/2/2018	Average effective spread	1.84601227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84601227
		Average book depth at 3 price increments	NA

FRA40Cash	7/3/2018	Average effective spread	1.89615385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89615385
		Average book depth at 3 price increments	NA

FRA40Cash	7/4/2018	Average effective spread	1.86428571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86428571
		Average book depth at 3 price increments	NA

FRA40Cash	7/5/2018	Average effective spread	1.85813953
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85813953
		Average book depth at 3 price increments	NA

FRA40Cash	7/6/2018	Average effective spread	1.83804348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.83804348
		Average book depth at 3 price increments	NA

FRA40Cash	7/9/2018	Average effective spread	1.86306306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86306306
		Average book depth at 3 price increments	NA

FRA40Cash	7/10/2018	Average effective spread	1.85504587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85504587
		Average book depth at 3 price increments	NA

FRA40Cash	7/11/2018	Average effective spread	1.86711409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86711409
		Average book depth at 3 price increments	NA

FRA40Cash	7/12/2018	Average effective spread	1.88992806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.88992806
		Average book depth at 3 price increments	NA

FRA40Cash	7/13/2018	Average effective spread	1.84069767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84069767
		Average book depth at 3 price increments	NA

FRA40Cash	7/16/2018	Average effective spread	1.86557377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86557377
		Average book depth at 3 price increments	NA

FRA40Cash	7/17/2018	Average effective spread	1.89375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89375
		Average book depth at 3 price increments	NA

FRA40Cash	7/18/2018	Average effective spread	1.83763441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.83763441
		Average book depth at 3 price increments	NA

FRA40Cash	7/19/2018	Average effective spread	1.86024096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86024096
		Average book depth at 3 price increments	NA

FRA40Cash	7/20/2018	Average effective spread	1.84615385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84615385
		Average book depth at 3 price increments	NA

FRA40Cash	7/23/2018	Average effective spread	1.85913978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85913978
		Average book depth at 3 price increments	NA

FRA40Cash	7/24/2018	Average effective spread	1.86074766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86074766
		Average book depth at 3 price increments	NA

FRA40Cash	7/25/2018	Average effective spread	1.97676768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.97676768
		Average book depth at 3 price increments	NA

FRA40Cash	7/26/2018	Average effective spread	1.85
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85
		Average book depth at 3 price increments	NA

FRA40Cash	7/27/2018	Average effective spread	2.01604938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.01604938
		Average book depth at 3 price increments	NA

FRA40Cash	7/30/2018	Average effective spread	2.00547945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.00547945
		Average book depth at 3 price increments	NA

FRA40Cash	7/31/2018	Average effective spread	1.85660377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85660377
		Average book depth at 3 price increments	NA

FRA40Cash	8/1/2018	Average effective spread	1.83488372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.83488372
		Average book depth at 3 price increments	NA

FRA40Cash	8/2/2018	Average effective spread	1.87272727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87272727
		Average book depth at 3 price increments	NA

FRA40Cash	8/3/2018	Average effective spread	1.89183673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89183673
		Average book depth at 3 price increments	NA

FRA40Cash	8/6/2018	Average effective spread	1.86626506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86626506
		Average book depth at 3 price increments	NA

FRA40Cash	8/7/2018	Average effective spread	1.87352941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87352941
		Average book depth at 3 price increments	NA

FRA40Cash	8/8/2018	Average effective spread	1.91764706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91764706
		Average book depth at 3 price increments	NA

FRA40Cash	8/9/2018	Average effective spread	1.8375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.8375
		Average book depth at 3 price increments	NA

FRA40Cash	8/10/2018	Average effective spread	1.88888889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.88888889
		Average book depth at 3 price increments	NA

FRA40Cash	8/13/2018	Average effective spread	1.96091954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.96091954
		Average book depth at 3 price increments	NA

FRA40Cash	8/14/2018	Average effective spread	1.8754717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.8754717
		Average book depth at 3 price increments	NA

FRA40Cash	8/15/2018	Average effective spread	1.88898305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.88898305
		Average book depth at 3 price increments	NA

FRA40Cash	8/16/2018	Average effective spread	1.98699187
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.98699187
		Average book depth at 3 price increments	NA

FRA40Cash	8/17/2018	Average effective spread	1.91278195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91278195
		Average book depth at 3 price increments	NA

FRA40Cash	8/20/2018	Average effective spread	1.85625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85625
		Average book depth at 3 price increments	NA

FRA40Cash	8/21/2018	Average effective spread	1.91827957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91827957
		Average book depth at 3 price increments	NA

FRA40Cash	8/22/2018	Average effective spread	1.82727273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.82727273
		Average book depth at 3 price increments	NA

FRA40Cash	8/23/2018	Average effective spread	1.88064516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.88064516
		Average book depth at 3 price increments	NA

FRA40Cash	8/24/2018	Average effective spread	1.86896552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86896552
		Average book depth at 3 price increments	NA

FRA40Cash	8/27/2018	Average effective spread	1.91538462
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91538462
		Average book depth at 3 price increments	NA

FRA40Cash	8/28/2018	Average effective spread	1.8952381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.8952381
		Average book depth at 3 price increments	NA

FRA40Cash	8/29/2018	Average effective spread	1.8703125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.8703125
		Average book depth at 3 price increments	NA

FRA40Cash	8/30/2018	Average effective spread	1.86034483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86034483
		Average book depth at 3 price increments	NA

FRA40Cash	8/31/2018	Average effective spread	1.92686567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.92686567
		Average book depth at 3 price increments	NA

FRA40Cash	9/3/2018	Average effective spread	1.84109589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84109589
		Average book depth at 3 price increments	NA

FRA40Cash	9/4/2018	Average effective spread	1.84090909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84090909
		Average book depth at 3 price increments	NA

FRA40Cash	9/5/2018	Average effective spread	1.87142857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87142857
		Average book depth at 3 price increments	NA

FRA40Cash	9/6/2018	Average effective spread	1.89615385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89615385
		Average book depth at 3 price increments	NA

FRA40Cash	9/7/2018	Average effective spread	1.91594203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91594203
		Average book depth at 3 price increments	NA

FRA40Cash	9/10/2018	Average effective spread	1.84651163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84651163
		Average book depth at 3 price increments	NA

FRA40Cash	9/11/2018	Average effective spread	1.9
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.9
		Average book depth at 3 price increments	NA

FRA40Cash	9/12/2018	Average effective spread	1.89770115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89770115
		Average book depth at 3 price increments	NA

FRA40Cash	9/13/2018	Average effective spread	1.88823529
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.88823529
		Average book depth at 3 price increments	NA

FRA40Cash	9/14/2018	Average effective spread	1.85737705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85737705
		Average book depth at 3 price increments	NA

FRA40Cash	9/17/2018	Average effective spread	1.975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.975
		Average book depth at 3 price increments	NA

FRA40Cash	9/18/2018	Average effective spread	1.84545455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84545455
		Average book depth at 3 price increments	NA

FRA40Cash	9/19/2018	Average effective spread	1.85113636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85113636
		Average book depth at 3 price increments	NA

FRA40Cash	9/20/2018	Average effective spread	1.85882353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85882353
		Average book depth at 3 price increments	NA

FRA40Cash	9/21/2018	Average effective spread	1.81449275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.81449275
		Average book depth at 3 price increments	NA

FRA40Cash	9/24/2018	Average effective spread	1.83977273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.83977273
		Average book depth at 3 price increments	NA

FRA40Cash	9/25/2018	Average effective spread	1.80806452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.80806452
		Average book depth at 3 price increments	NA

FRA40Cash	9/26/2018	Average effective spread	2.05609756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.05609756
		Average book depth at 3 price increments	NA

FRA40Cash	9/27/2018	Average effective spread	1.872
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.872
		Average book depth at 3 price increments	NA

FRA40Cash	9/28/2018	Average effective spread	1.87758621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87758621
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/2/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/3/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/4/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/5/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/6/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/9/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/10/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/11/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/12/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/13/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/16/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/17/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/18/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/19/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-JUL18	7/20/2018	Average effective spread	6.33333333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.33333333
		Average book depth at 3 price increments	NA

FRA40-OCT18	9/21/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-OCT18	9/25/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-OCT18	9/26/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-OCT18	9/27/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	8/21/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	8/22/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	8/24/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	8/27/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	8/28/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	8/29/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	8/30/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	8/31/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/3/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/4/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/5/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/6/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/10/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/11/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/12/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/13/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/14/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/17/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/18/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/19/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

FRA40-SEP18	9/21/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

Franklin	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Franklin	8/1/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Franklin	9/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Franklin	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fraport	9/24/2018	Average effective spread	0.3
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3
		Average book depth at 3 price increments	NA

Fraport	9/27/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Freeport-McMoRan	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	8/15/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Freeport-McMoRan	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Freeport-McMoRan	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Fresenius Medical	7/4/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Fresenius Medical	7/6/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Fresenius Medical	7/26/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Fresnillo	7/3/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Fresnillo	8/10/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Fresnillo	8/13/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Fresnillo	9/7/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Fresnillo	9/12/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Fresnillo	9/13/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Fresnillo	9/20/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Fresnillo	9/24/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Fresnillo	9/25/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Fresnillo	9/27/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Frontier	9/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Frontier	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Frontier	9/28/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Fugro	9/24/2018	Average effective spread	0.53
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.53
		Average book depth at 3 price increments	NA

G4S	7/10/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

G4S	8/15/2018	Average effective spread	0.00648573
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00648573
		Average book depth at 3 price increments	NA

G4S	8/20/2018	Average effective spread	0.00889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00889472
		Average book depth at 3 price increments	NA

G4S	8/24/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

G4S	8/29/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

G4S	8/30/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

G4S	9/27/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Galapagos	7/26/2018	Average effective spread	0.245
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.245
		Average book depth at 3 price increments	NA

Galapagos	8/1/2018	Average effective spread	0.185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.185
		Average book depth at 3 price increments	NA

Galp Energia	7/6/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Galp Energia	7/9/2018	Average effective spread	0.0385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0385
		Average book depth at 3 price increments	NA

Galp Energia	7/13/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Galp Energia	7/16/2018	Average effective spread	0.051
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.051
		Average book depth at 3 price increments	NA

Galp Energia	7/18/2018	Average effective spread	0.0385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0385
		Average book depth at 3 price increments	NA

Galp Energia	7/24/2018	Average effective spread	0.03933333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03933333
		Average book depth at 3 price increments	NA

Galp Energia	7/25/2018	Average effective spread	0.04225
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04225
		Average book depth at 3 price increments	NA

Galp Energia	7/26/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Galp Energia	8/1/2018	Average effective spread	0.04433333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04433333
		Average book depth at 3 price increments	NA

Galp Energia	8/3/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Galp Energia	8/15/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

Galp Energia	8/16/2018	Average effective spread	0.056
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.056
		Average book depth at 3 price increments	NA

GAM	9/20/2018	Average effective spread	0.05315897
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05315897
		Average book depth at 3 price increments	NA

GAM	9/21/2018	Average effective spread	0.0620188
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0620188
		Average book depth at 3 price increments	NA

Gamesa	7/17/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

Gamesa	7/18/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

Gamesa	9/6/2018	Average effective spread	0.0395
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0395
		Average book depth at 3 price increments	NA

GameStop	9/25/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

GameStop	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Gap	7/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Gap	8/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Gap	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Gap	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Gap	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Gap	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Gap	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Gas Natural SDG	7/13/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Gas Natural SDG	7/16/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Gazprom	7/4/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

Gazprom	7/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Gazprom	7/9/2018	Average effective spread	0.02636273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02636273
		Average book depth at 3 price increments	NA

Gazprom	7/12/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

Gazprom	7/18/2018	Average effective spread	0.02929193
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02929193
		Average book depth at 3 price increments	NA

Gazprom	7/19/2018	Average effective spread	0.02636273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02636273
		Average book depth at 3 price increments	NA

Gazprom	7/23/2018	Average effective spread	0.03515031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03515031
		Average book depth at 3 price increments	NA

Gazprom	7/24/2018	Average effective spread	0.03295342
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03295342
		Average book depth at 3 price increments	NA

Gazprom	8/1/2018	Average effective spread	0.03417391
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03417391
		Average book depth at 3 price increments	NA

Gazprom	8/8/2018	Average effective spread	0.02636273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02636273
		Average book depth at 3 price increments	NA

Gazprom	8/9/2018	Average effective spread	0.02929193
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02929193
		Average book depth at 3 price increments	NA

Gazprom	8/15/2018	Average effective spread	0.03515031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03515031
		Average book depth at 3 price increments	NA

Gazprom	8/24/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

Gazprom	8/30/2018	Average effective spread	0.03515031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03515031
		Average book depth at 3 price increments	NA

Gazprom	9/3/2018	Average effective spread	0.03515031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03515031
		Average book depth at 3 price increments	NA

Gazprom	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Gazprom	9/7/2018	Average effective spread	0.02636273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02636273
		Average book depth at 3 price increments	NA

Gazprom	9/10/2018	Average effective spread	0.03515031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03515031
		Average book depth at 3 price increments	NA

Gazprom	9/12/2018	Average effective spread	0.03515031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03515031
		Average book depth at 3 price increments	NA

Gazprom	9/17/2018	Average effective spread	0.03515031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03515031
		Average book depth at 3 price increments	NA

Gazprom	9/18/2018	Average effective spread	0.03295342
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03295342
		Average book depth at 3 price increments	NA

Gazprom	9/19/2018	Average effective spread	0.02636273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02636273
		Average book depth at 3 price increments	NA

Gazprom	9/21/2018	Average effective spread	0.03515031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03515031
		Average book depth at 3 price increments	NA

GBPAUD	7/2/2018	Average effective spread	0.00029082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029082
		Average book depth at 3 price increments	NA

GBPAUD	7/3/2018	Average effective spread	0.00028455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028455
		Average book depth at 3 price increments	NA

GBPAUD	7/4/2018	Average effective spread	0.00029738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029738
		Average book depth at 3 price increments	NA

GBPAUD	7/5/2018	Average effective spread	0.00026684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026684
		Average book depth at 3 price increments	NA

GBPAUD	7/6/2018	Average effective spread	0.00028699
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028699
		Average book depth at 3 price increments	NA

GBPAUD	7/9/2018	Average effective spread	0.00028261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028261
		Average book depth at 3 price increments	NA

GBPAUD	7/10/2018	Average effective spread	0.00026883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026883
		Average book depth at 3 price increments	NA

GBPAUD	7/11/2018	Average effective spread	0.00036347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036347
		Average book depth at 3 price increments	NA

GBPAUD	7/12/2018	Average effective spread	0.00028209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028209
		Average book depth at 3 price increments	NA

GBPAUD	7/13/2018	Average effective spread	0.00026664
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026664
		Average book depth at 3 price increments	NA

GBPAUD	7/16/2018	Average effective spread	0.00027039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027039
		Average book depth at 3 price increments	NA

GBPAUD	7/17/2018	Average effective spread	0.00026182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026182
		Average book depth at 3 price increments	NA

GBPAUD	7/18/2018	Average effective spread	0.00028706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028706
		Average book depth at 3 price increments	NA

GBPAUD	7/19/2018	Average effective spread	0.00037029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037029
		Average book depth at 3 price increments	NA

GBPAUD	7/20/2018	Average effective spread	0.0002559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002559
		Average book depth at 3 price increments	NA

GBPAUD	7/23/2018	Average effective spread	0.00026719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026719
		Average book depth at 3 price increments	NA

GBPAUD	7/24/2018	Average effective spread	0.00025526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025526
		Average book depth at 3 price increments	NA

GBPAUD	7/25/2018	Average effective spread	0.00027111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027111
		Average book depth at 3 price increments	NA

GBPAUD	7/26/2018	Average effective spread	0.00026761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026761
		Average book depth at 3 price increments	NA

GBPAUD	7/27/2018	Average effective spread	0.00026876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026876
		Average book depth at 3 price increments	NA

GBPAUD	7/30/2018	Average effective spread	0.00030688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030688
		Average book depth at 3 price increments	NA

GBPAUD	7/31/2018	Average effective spread	0.00027274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027274
		Average book depth at 3 price increments	NA

GBPAUD	8/1/2018	Average effective spread	0.00031142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031142
		Average book depth at 3 price increments	NA

GBPAUD	8/2/2018	Average effective spread	0.00036791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036791
		Average book depth at 3 price increments	NA

GBPAUD	8/3/2018	Average effective spread	0.0003269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003269
		Average book depth at 3 price increments	NA

GBPAUD	8/6/2018	Average effective spread	0.0002992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002992
		Average book depth at 3 price increments	NA

GBPAUD	8/7/2018	Average effective spread	0.00027995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027995
		Average book depth at 3 price increments	NA

GBPAUD	8/8/2018	Average effective spread	0.00030644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030644
		Average book depth at 3 price increments	NA

GBPAUD	8/9/2018	Average effective spread	0.00034044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034044
		Average book depth at 3 price increments	NA

GBPAUD	8/10/2018	Average effective spread	0.00032153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032153
		Average book depth at 3 price increments	NA

GBPAUD	8/13/2018	Average effective spread	0.00032563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032563
		Average book depth at 3 price increments	NA

GBPAUD	8/14/2018	Average effective spread	0.00030474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030474
		Average book depth at 3 price increments	NA

GBPAUD	8/15/2018	Average effective spread	0.00029888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029888
		Average book depth at 3 price increments	NA

GBPAUD	8/16/2018	Average effective spread	0.00038712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038712
		Average book depth at 3 price increments	NA

GBPAUD	8/17/2018	Average effective spread	0.00032197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032197
		Average book depth at 3 price increments	NA

GBPAUD	8/20/2018	Average effective spread	0.00030198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030198
		Average book depth at 3 price increments	NA

GBPAUD	8/21/2018	Average effective spread	0.0003124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003124
		Average book depth at 3 price increments	NA

GBPAUD	8/22/2018	Average effective spread	0.00033149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033149
		Average book depth at 3 price increments	NA

GBPAUD	8/23/2018	Average effective spread	0.00033441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033441
		Average book depth at 3 price increments	NA

GBPAUD	8/24/2018	Average effective spread	0.0003235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003235
		Average book depth at 3 price increments	NA

GBPAUD	8/27/2018	Average effective spread	0.00035767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035767
		Average book depth at 3 price increments	NA

GBPAUD	8/28/2018	Average effective spread	0.00031087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031087
		Average book depth at 3 price increments	NA

GBPAUD	8/29/2018	Average effective spread	0.00029867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029867
		Average book depth at 3 price increments	NA

GBPAUD	8/30/2018	Average effective spread	0.00026232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026232
		Average book depth at 3 price increments	NA

GBPAUD	8/31/2018	Average effective spread	0.00026621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026621
		Average book depth at 3 price increments	NA

GBPAUD	9/3/2018	Average effective spread	0.00026158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026158
		Average book depth at 3 price increments	NA

GBPAUD	9/4/2018	Average effective spread	0.00024133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024133
		Average book depth at 3 price increments	NA

GBPAUD	9/5/2018	Average effective spread	0.00032685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032685
		Average book depth at 3 price increments	NA

GBPAUD	9/6/2018	Average effective spread	0.00025189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025189
		Average book depth at 3 price increments	NA

GBPAUD	9/7/2018	Average effective spread	0.00025682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025682
		Average book depth at 3 price increments	NA

GBPAUD	9/10/2018	Average effective spread	0.00027549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027549
		Average book depth at 3 price increments	NA

GBPAUD	9/11/2018	Average effective spread	0.00030832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030832
		Average book depth at 3 price increments	NA

GBPAUD	9/12/2018	Average effective spread	0.00027894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027894
		Average book depth at 3 price increments	NA

GBPAUD	9/13/2018	Average effective spread	0.00027266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027266
		Average book depth at 3 price increments	NA

GBPAUD	9/14/2018	Average effective spread	0.00028191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028191
		Average book depth at 3 price increments	NA

GBPAUD	9/17/2018	Average effective spread	0.00025409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025409
		Average book depth at 3 price increments	NA

GBPAUD	9/18/2018	Average effective spread	0.00027331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027331
		Average book depth at 3 price increments	NA

GBPAUD	9/19/2018	Average effective spread	0.00031094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031094
		Average book depth at 3 price increments	NA

GBPAUD	9/20/2018	Average effective spread	0.00026074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026074
		Average book depth at 3 price increments	NA

GBPAUD	9/21/2018	Average effective spread	0.00024949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024949
		Average book depth at 3 price increments	NA

GBPAUD	9/24/2018	Average effective spread	0.00027812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027812
		Average book depth at 3 price increments	NA

GBPAUD	9/25/2018	Average effective spread	0.00025557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025557
		Average book depth at 3 price increments	NA

GBPAUD	9/26/2018	Average effective spread	0.0002658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002658
		Average book depth at 3 price increments	NA

GBPAUD	9/27/2018	Average effective spread	0.0002854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002854
		Average book depth at 3 price increments	NA

GBPAUD	9/28/2018	Average effective spread	0.00028944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028944
		Average book depth at 3 price increments	NA

GBPAUD.	7/2/2018	Average effective spread	0.00013516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013516
		Average book depth at 3 price increments	NA

GBPAUD.	7/3/2018	Average effective spread	0.00016433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016433
		Average book depth at 3 price increments	NA

GBPAUD.	7/4/2018	Average effective spread	0.00016933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016933
		Average book depth at 3 price increments	NA

GBPAUD.	7/5/2018	Average effective spread	0.00016115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016115
		Average book depth at 3 price increments	NA

GBPAUD.	7/6/2018	Average effective spread	0.00013366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013366
		Average book depth at 3 price increments	NA

GBPAUD.	7/9/2018	Average effective spread	0.00013945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013945
		Average book depth at 3 price increments	NA

GBPAUD.	7/10/2018	Average effective spread	0.00014754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014754
		Average book depth at 3 price increments	NA

GBPAUD.	7/11/2018	Average effective spread	0.00026258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026258
		Average book depth at 3 price increments	NA

GBPAUD.	7/12/2018	Average effective spread	0.0001812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001812
		Average book depth at 3 price increments	NA

GBPAUD.	7/13/2018	Average effective spread	0.00017352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017352
		Average book depth at 3 price increments	NA

GBPAUD.	7/16/2018	Average effective spread	0.00012805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012805
		Average book depth at 3 price increments	NA

GBPAUD.	7/17/2018	Average effective spread	0.00013389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013389
		Average book depth at 3 price increments	NA

GBPAUD.	7/18/2018	Average effective spread	0.0002052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002052
		Average book depth at 3 price increments	NA

GBPAUD.	7/19/2018	Average effective spread	0.00017458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017458
		Average book depth at 3 price increments	NA

GBPAUD.	7/20/2018	Average effective spread	0.00014777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014777
		Average book depth at 3 price increments	NA

GBPAUD.	7/23/2018	Average effective spread	0.00020509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020509
		Average book depth at 3 price increments	NA

GBPAUD.	7/24/2018	Average effective spread	0.00015461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015461
		Average book depth at 3 price increments	NA

GBPAUD.	7/25/2018	Average effective spread	0.00015298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015298
		Average book depth at 3 price increments	NA

GBPAUD.	7/26/2018	Average effective spread	0.00014887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014887
		Average book depth at 3 price increments	NA

GBPAUD.	7/27/2018	Average effective spread	0.0001811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001811
		Average book depth at 3 price increments	NA

GBPAUD.	7/30/2018	Average effective spread	0.00013402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013402
		Average book depth at 3 price increments	NA

GBPAUD.	7/31/2018	Average effective spread	0.00014195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014195
		Average book depth at 3 price increments	NA

GBPAUD.	8/1/2018	Average effective spread	0.00016521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016521
		Average book depth at 3 price increments	NA

GBPAUD.	8/2/2018	Average effective spread	0.00023677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023677
		Average book depth at 3 price increments	NA

GBPAUD.	8/3/2018	Average effective spread	0.0001873
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001873
		Average book depth at 3 price increments	NA

GBPAUD.	8/6/2018	Average effective spread	0.00017867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017867
		Average book depth at 3 price increments	NA

GBPAUD.	8/7/2018	Average effective spread	0.00017851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017851
		Average book depth at 3 price increments	NA

GBPAUD.	8/8/2018	Average effective spread	0.00020029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020029
		Average book depth at 3 price increments	NA

GBPAUD.	8/9/2018	Average effective spread	0.00018077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018077
		Average book depth at 3 price increments	NA

GBPAUD.	8/10/2018	Average effective spread	0.00020252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020252
		Average book depth at 3 price increments	NA

GBPAUD.	8/13/2018	Average effective spread	0.00019452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019452
		Average book depth at 3 price increments	NA

GBPAUD.	8/14/2018	Average effective spread	0.00017762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017762
		Average book depth at 3 price increments	NA

GBPAUD.	8/15/2018	Average effective spread	0.00017576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017576
		Average book depth at 3 price increments	NA

GBPAUD.	8/16/2018	Average effective spread	0.00023856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023856
		Average book depth at 3 price increments	NA

GBPAUD.	8/17/2018	Average effective spread	0.00019824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019824
		Average book depth at 3 price increments	NA

GBPAUD.	8/20/2018	Average effective spread	0.00019047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019047
		Average book depth at 3 price increments	NA

GBPAUD.	8/21/2018	Average effective spread	0.00017271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017271
		Average book depth at 3 price increments	NA

GBPAUD.	8/22/2018	Average effective spread	0.00018967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018967
		Average book depth at 3 price increments	NA

GBPAUD.	8/23/2018	Average effective spread	0.00022008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022008
		Average book depth at 3 price increments	NA

GBPAUD.	8/24/2018	Average effective spread	0.00024639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024639
		Average book depth at 3 price increments	NA

GBPAUD.	8/27/2018	Average effective spread	0.00023368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023368
		Average book depth at 3 price increments	NA

GBPAUD.	8/28/2018	Average effective spread	0.00019334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019334
		Average book depth at 3 price increments	NA

GBPAUD.	8/29/2018	Average effective spread	0.0001789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001789
		Average book depth at 3 price increments	NA

GBPAUD.	8/30/2018	Average effective spread	0.00019579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019579
		Average book depth at 3 price increments	NA

GBPAUD.	8/31/2018	Average effective spread	0.00020054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020054
		Average book depth at 3 price increments	NA

GBPAUD.	9/3/2018	Average effective spread	0.00024696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024696
		Average book depth at 3 price increments	NA

GBPAUD.	9/4/2018	Average effective spread	0.00017554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017554
		Average book depth at 3 price increments	NA

GBPAUD.	9/5/2018	Average effective spread	0.00024383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024383
		Average book depth at 3 price increments	NA

GBPAUD.	9/6/2018	Average effective spread	0.00017241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017241
		Average book depth at 3 price increments	NA

GBPAUD.	9/7/2018	Average effective spread	0.00017297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017297
		Average book depth at 3 price increments	NA

GBPAUD.	9/10/2018	Average effective spread	0.0001751
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001751
		Average book depth at 3 price increments	NA

GBPAUD.	9/11/2018	Average effective spread	0.00018065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018065
		Average book depth at 3 price increments	NA

GBPAUD.	9/12/2018	Average effective spread	0.00020092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020092
		Average book depth at 3 price increments	NA

GBPAUD.	9/13/2018	Average effective spread	0.00019288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019288
		Average book depth at 3 price increments	NA

GBPAUD.	9/14/2018	Average effective spread	0.00012071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012071
		Average book depth at 3 price increments	NA

GBPAUD.	9/17/2018	Average effective spread	0.00011061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011061
		Average book depth at 3 price increments	NA

GBPAUD.	9/18/2018	Average effective spread	0.00016636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016636
		Average book depth at 3 price increments	NA

GBPAUD.	9/19/2018	Average effective spread	0.00017313
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017313
		Average book depth at 3 price increments	NA

GBPAUD.	9/20/2018	Average effective spread	0.00014754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014754
		Average book depth at 3 price increments	NA

GBPAUD.	9/21/2018	Average effective spread	0.00011516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011516
		Average book depth at 3 price increments	NA

GBPAUD.	9/24/2018	Average effective spread	0.00013225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013225
		Average book depth at 3 price increments	NA

GBPAUD.	9/25/2018	Average effective spread	0.00012302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012302
		Average book depth at 3 price increments	NA

GBPAUD.	9/26/2018	Average effective spread	0.00015207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015207
		Average book depth at 3 price increments	NA

GBPAUD.	9/27/2018	Average effective spread	0.00014053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014053
		Average book depth at 3 price increments	NA

GBPAUD.	9/28/2018	Average effective spread	0.00013988
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013988
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/2/2018	Average effective spread	0.00029144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029144
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/3/2018	Average effective spread	0.00027923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027923
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/4/2018	Average effective spread	0.00030276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030276
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/5/2018	Average effective spread	0.00031022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031022
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/6/2018	Average effective spread	0.00030549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030549
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/9/2018	Average effective spread	0.00029735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029735
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/10/2018	Average effective spread	0.00026725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026725
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/11/2018	Average effective spread	0.00034616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034616
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/12/2018	Average effective spread	0.00029898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029898
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/13/2018	Average effective spread	0.00026734
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026734
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/16/2018	Average effective spread	0.00030515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030515
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/17/2018	Average effective spread	0.00026769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026769
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/18/2018	Average effective spread	0.00028483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028483
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/19/2018	Average effective spread	0.00030665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030665
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/20/2018	Average effective spread	0.00026234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026234
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/23/2018	Average effective spread	0.00028713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028713
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/24/2018	Average effective spread	0.00025686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025686
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/25/2018	Average effective spread	0.00026494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026494
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/26/2018	Average effective spread	0.00028341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028341
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/27/2018	Average effective spread	0.00029607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029607
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/30/2018	Average effective spread	0.00032449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032449
		Average book depth at 3 price increments	NA

GBPAUDmicro	7/31/2018	Average effective spread	0.00027259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027259
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/1/2018	Average effective spread	0.00031185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031185
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/2/2018	Average effective spread	0.00037281
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037281
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/3/2018	Average effective spread	0.00030667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030667
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/6/2018	Average effective spread	0.00029225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029225
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/7/2018	Average effective spread	0.00029844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029844
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/8/2018	Average effective spread	0.00031238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031238
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/9/2018	Average effective spread	0.00035415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035415
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/10/2018	Average effective spread	0.00030788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030788
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/13/2018	Average effective spread	0.00032356
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032356
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/14/2018	Average effective spread	0.00030933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030933
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/15/2018	Average effective spread	0.00030231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030231
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/16/2018	Average effective spread	0.00036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/17/2018	Average effective spread	0.00032167
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032167
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/20/2018	Average effective spread	0.0002966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002966
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/21/2018	Average effective spread	0.00029817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029817
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/22/2018	Average effective spread	0.00040482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040482
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/23/2018	Average effective spread	0.00031791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031791
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/24/2018	Average effective spread	0.00031618
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031618
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/27/2018	Average effective spread	0.00035185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035185
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/28/2018	Average effective spread	0.0003086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003086
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/29/2018	Average effective spread	0.00031256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031256
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/30/2018	Average effective spread	0.00029178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029178
		Average book depth at 3 price increments	NA

GBPAUDmicro	8/31/2018	Average effective spread	0.00025244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025244
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/3/2018	Average effective spread	0.0003005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003005
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/4/2018	Average effective spread	0.00025406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025406
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/5/2018	Average effective spread	0.00036236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036236
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/6/2018	Average effective spread	0.00026712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026712
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/7/2018	Average effective spread	0.00028182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028182
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/10/2018	Average effective spread	0.00028015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028015
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/11/2018	Average effective spread	0.00031446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031446
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/12/2018	Average effective spread	0.00027737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027737
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/13/2018	Average effective spread	0.00030674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030674
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/14/2018	Average effective spread	0.00027685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027685
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/17/2018	Average effective spread	0.00025713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025713
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/18/2018	Average effective spread	0.00028327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028327
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/19/2018	Average effective spread	0.00035084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035084
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/20/2018	Average effective spread	0.00029079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029079
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/21/2018	Average effective spread	0.00025775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025775
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/24/2018	Average effective spread	0.00028135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028135
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/25/2018	Average effective spread	0.00024535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024535
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/26/2018	Average effective spread	0.00031041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031041
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/27/2018	Average effective spread	0.00029272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029272
		Average book depth at 3 price increments	NA

GBPAUDmicro	9/28/2018	Average effective spread	0.00031328
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031328
		Average book depth at 3 price increments	NA

GBPAUDmini	9/6/2018	Average effective spread	0.00024126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024126
		Average book depth at 3 price increments	NA

GBPAUDmini	9/7/2018	Average effective spread	0.00026666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026666
		Average book depth at 3 price increments	NA

GBPAUDmini	9/20/2018	Average effective spread	0.00024126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024126
		Average book depth at 3 price increments	NA

GBPAUDmini	9/21/2018	Average effective spread	0.00043808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043808
		Average book depth at 3 price increments	NA

GBPCAD	7/2/2018	Average effective spread	0.00038118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038118
		Average book depth at 3 price increments	NA

GBPCAD	7/3/2018	Average effective spread	0.00037786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037786
		Average book depth at 3 price increments	NA

GBPCAD	7/4/2018	Average effective spread	0.00043191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043191
		Average book depth at 3 price increments	NA

GBPCAD	7/5/2018	Average effective spread	0.00045979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045979
		Average book depth at 3 price increments	NA

GBPCAD	7/6/2018	Average effective spread	0.00044641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044641
		Average book depth at 3 price increments	NA

GBPCAD	7/9/2018	Average effective spread	0.00037876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037876
		Average book depth at 3 price increments	NA

GBPCAD	7/10/2018	Average effective spread	0.00035991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035991
		Average book depth at 3 price increments	NA

GBPCAD	7/11/2018	Average effective spread	0.00038018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038018
		Average book depth at 3 price increments	NA

GBPCAD	7/12/2018	Average effective spread	0.00038161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038161
		Average book depth at 3 price increments	NA

GBPCAD	7/13/2018	Average effective spread	0.00035254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035254
		Average book depth at 3 price increments	NA

GBPCAD	7/16/2018	Average effective spread	0.00037528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037528
		Average book depth at 3 price increments	NA

GBPCAD	7/17/2018	Average effective spread	0.00035129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035129
		Average book depth at 3 price increments	NA

GBPCAD	7/18/2018	Average effective spread	0.00037286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037286
		Average book depth at 3 price increments	NA

GBPCAD	7/19/2018	Average effective spread	0.0003523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003523
		Average book depth at 3 price increments	NA

GBPCAD	7/20/2018	Average effective spread	0.00037377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037377
		Average book depth at 3 price increments	NA

GBPCAD	7/23/2018	Average effective spread	0.00037953
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037953
		Average book depth at 3 price increments	NA

GBPCAD	7/24/2018	Average effective spread	0.00034567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034567
		Average book depth at 3 price increments	NA

GBPCAD	7/25/2018	Average effective spread	0.00034378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034378
		Average book depth at 3 price increments	NA

GBPCAD	7/26/2018	Average effective spread	0.00036144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036144
		Average book depth at 3 price increments	NA

GBPCAD	7/27/2018	Average effective spread	0.00038098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038098
		Average book depth at 3 price increments	NA

GBPCAD	7/30/2018	Average effective spread	0.00036245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036245
		Average book depth at 3 price increments	NA

GBPCAD	7/31/2018	Average effective spread	0.00045085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045085
		Average book depth at 3 price increments	NA

GBPCAD	8/1/2018	Average effective spread	0.00035135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035135
		Average book depth at 3 price increments	NA

GBPCAD	8/2/2018	Average effective spread	0.00037105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037105
		Average book depth at 3 price increments	NA

GBPCAD	8/3/2018	Average effective spread	0.00037223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037223
		Average book depth at 3 price increments	NA

GBPCAD	8/6/2018	Average effective spread	0.00037001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037001
		Average book depth at 3 price increments	NA

GBPCAD	8/7/2018	Average effective spread	0.0003399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003399
		Average book depth at 3 price increments	NA

GBPCAD	8/8/2018	Average effective spread	0.00034795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034795
		Average book depth at 3 price increments	NA

GBPCAD	8/9/2018	Average effective spread	0.0003921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003921
		Average book depth at 3 price increments	NA

GBPCAD	8/10/2018	Average effective spread	0.0005198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005198
		Average book depth at 3 price increments	NA

GBPCAD	8/13/2018	Average effective spread	0.00036001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036001
		Average book depth at 3 price increments	NA

GBPCAD	8/14/2018	Average effective spread	0.00036838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036838
		Average book depth at 3 price increments	NA

GBPCAD	8/15/2018	Average effective spread	0.00040415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040415
		Average book depth at 3 price increments	NA

GBPCAD	8/16/2018	Average effective spread	0.00034481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034481
		Average book depth at 3 price increments	NA

GBPCAD	8/17/2018	Average effective spread	0.00060396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060396
		Average book depth at 3 price increments	NA

GBPCAD	8/20/2018	Average effective spread	0.00034881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034881
		Average book depth at 3 price increments	NA

GBPCAD	8/21/2018	Average effective spread	0.0003417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003417
		Average book depth at 3 price increments	NA

GBPCAD	8/22/2018	Average effective spread	0.00041322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041322
		Average book depth at 3 price increments	NA

GBPCAD	8/23/2018	Average effective spread	0.00037688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037688
		Average book depth at 3 price increments	NA

GBPCAD	8/24/2018	Average effective spread	0.00035768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035768
		Average book depth at 3 price increments	NA

GBPCAD	8/27/2018	Average effective spread	0.00044171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044171
		Average book depth at 3 price increments	NA

GBPCAD	8/28/2018	Average effective spread	0.00033064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033064
		Average book depth at 3 price increments	NA

GBPCAD	8/29/2018	Average effective spread	0.00036972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036972
		Average book depth at 3 price increments	NA

GBPCAD	8/30/2018	Average effective spread	0.00046881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046881
		Average book depth at 3 price increments	NA

GBPCAD	8/31/2018	Average effective spread	0.00038046
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038046
		Average book depth at 3 price increments	NA

GBPCAD	9/3/2018	Average effective spread	0.00039534
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039534
		Average book depth at 3 price increments	NA

GBPCAD	9/4/2018	Average effective spread	0.00037139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037139
		Average book depth at 3 price increments	NA

GBPCAD	9/5/2018	Average effective spread	0.00042081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042081
		Average book depth at 3 price increments	NA

GBPCAD	9/6/2018	Average effective spread	0.00035108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035108
		Average book depth at 3 price increments	NA

GBPCAD	9/7/2018	Average effective spread	0.00046506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046506
		Average book depth at 3 price increments	NA

GBPCAD	9/10/2018	Average effective spread	0.00041086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041086
		Average book depth at 3 price increments	NA

GBPCAD	9/11/2018	Average effective spread	0.00039149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039149
		Average book depth at 3 price increments	NA

GBPCAD	9/12/2018	Average effective spread	0.00039057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039057
		Average book depth at 3 price increments	NA

GBPCAD	9/13/2018	Average effective spread	0.00041696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041696
		Average book depth at 3 price increments	NA

GBPCAD	9/14/2018	Average effective spread	0.00040922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040922
		Average book depth at 3 price increments	NA

GBPCAD	9/17/2018	Average effective spread	0.0003423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003423
		Average book depth at 3 price increments	NA

GBPCAD	9/18/2018	Average effective spread	0.00037802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037802
		Average book depth at 3 price increments	NA

GBPCAD	9/19/2018	Average effective spread	0.00046601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046601
		Average book depth at 3 price increments	NA

GBPCAD	9/20/2018	Average effective spread	0.00034388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034388
		Average book depth at 3 price increments	NA

GBPCAD	9/21/2018	Average effective spread	0.00035589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035589
		Average book depth at 3 price increments	NA

GBPCAD	9/24/2018	Average effective spread	0.00035182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035182
		Average book depth at 3 price increments	NA

GBPCAD	9/25/2018	Average effective spread	0.00034639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034639
		Average book depth at 3 price increments	NA

GBPCAD	9/26/2018	Average effective spread	0.00034374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034374
		Average book depth at 3 price increments	NA

GBPCAD	9/27/2018	Average effective spread	0.00036019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036019
		Average book depth at 3 price increments	NA

GBPCAD	9/28/2018	Average effective spread	0.0003978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003978
		Average book depth at 3 price increments	NA

GBPCAD.	7/2/2018	Average effective spread	0.00017304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017304
		Average book depth at 3 price increments	NA

GBPCAD.	7/3/2018	Average effective spread	0.00015632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015632
		Average book depth at 3 price increments	NA

GBPCAD.	7/4/2018	Average effective spread	0.00021148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021148
		Average book depth at 3 price increments	NA

GBPCAD.	7/5/2018	Average effective spread	0.00029851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029851
		Average book depth at 3 price increments	NA

GBPCAD.	7/6/2018	Average effective spread	0.0001997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001997
		Average book depth at 3 price increments	NA

GBPCAD.	7/9/2018	Average effective spread	0.00017119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017119
		Average book depth at 3 price increments	NA

GBPCAD.	7/10/2018	Average effective spread	0.00014683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014683
		Average book depth at 3 price increments	NA

GBPCAD.	7/11/2018	Average effective spread	0.00016931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016931
		Average book depth at 3 price increments	NA

GBPCAD.	7/12/2018	Average effective spread	0.00017765
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017765
		Average book depth at 3 price increments	NA

GBPCAD.	7/13/2018	Average effective spread	0.00014522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014522
		Average book depth at 3 price increments	NA

GBPCAD.	7/16/2018	Average effective spread	0.0001738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001738
		Average book depth at 3 price increments	NA

GBPCAD.	7/17/2018	Average effective spread	0.00014463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014463
		Average book depth at 3 price increments	NA

GBPCAD.	7/18/2018	Average effective spread	0.00018889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018889
		Average book depth at 3 price increments	NA

GBPCAD.	7/19/2018	Average effective spread	0.00017668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017668
		Average book depth at 3 price increments	NA

GBPCAD.	7/20/2018	Average effective spread	0.00016224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016224
		Average book depth at 3 price increments	NA

GBPCAD.	7/23/2018	Average effective spread	0.00019467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019467
		Average book depth at 3 price increments	NA

GBPCAD.	7/24/2018	Average effective spread	0.00014479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014479
		Average book depth at 3 price increments	NA

GBPCAD.	7/25/2018	Average effective spread	0.0001396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001396
		Average book depth at 3 price increments	NA

GBPCAD.	7/26/2018	Average effective spread	0.00014375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014375
		Average book depth at 3 price increments	NA

GBPCAD.	7/27/2018	Average effective spread	0.00018005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018005
		Average book depth at 3 price increments	NA

GBPCAD.	7/30/2018	Average effective spread	0.00017311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017311
		Average book depth at 3 price increments	NA

GBPCAD.	7/31/2018	Average effective spread	0.00029909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029909
		Average book depth at 3 price increments	NA

GBPCAD.	8/1/2018	Average effective spread	0.00014674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014674
		Average book depth at 3 price increments	NA

GBPCAD.	8/2/2018	Average effective spread	0.00018025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018025
		Average book depth at 3 price increments	NA

GBPCAD.	8/3/2018	Average effective spread	0.00017401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017401
		Average book depth at 3 price increments	NA

GBPCAD.	8/6/2018	Average effective spread	0.00016125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016125
		Average book depth at 3 price increments	NA

GBPCAD.	8/7/2018	Average effective spread	0.00015552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015552
		Average book depth at 3 price increments	NA

GBPCAD.	8/8/2018	Average effective spread	0.00015907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015907
		Average book depth at 3 price increments	NA

GBPCAD.	8/9/2018	Average effective spread	0.00020596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020596
		Average book depth at 3 price increments	NA

GBPCAD.	8/10/2018	Average effective spread	0.0004104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004104
		Average book depth at 3 price increments	NA

GBPCAD.	8/13/2018	Average effective spread	0.00016049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016049
		Average book depth at 3 price increments	NA

GBPCAD.	8/14/2018	Average effective spread	0.00015753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015753
		Average book depth at 3 price increments	NA

GBPCAD.	8/15/2018	Average effective spread	0.00013849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013849
		Average book depth at 3 price increments	NA

GBPCAD.	8/16/2018	Average effective spread	0.0001359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001359
		Average book depth at 3 price increments	NA

GBPCAD.	8/17/2018	Average effective spread	0.00034807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034807
		Average book depth at 3 price increments	NA

GBPCAD.	8/20/2018	Average effective spread	0.00016774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016774
		Average book depth at 3 price increments	NA

GBPCAD.	8/21/2018	Average effective spread	0.00014572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014572
		Average book depth at 3 price increments	NA

GBPCAD.	8/22/2018	Average effective spread	0.00020858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020858
		Average book depth at 3 price increments	NA

GBPCAD.	8/23/2018	Average effective spread	0.00013382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013382
		Average book depth at 3 price increments	NA

GBPCAD.	8/24/2018	Average effective spread	0.00014083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014083
		Average book depth at 3 price increments	NA

GBPCAD.	8/27/2018	Average effective spread	0.00015185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015185
		Average book depth at 3 price increments	NA

GBPCAD.	8/28/2018	Average effective spread	0.00014553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014553
		Average book depth at 3 price increments	NA

GBPCAD.	8/29/2018	Average effective spread	0.0001682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001682
		Average book depth at 3 price increments	NA

GBPCAD.	8/30/2018	Average effective spread	0.00019951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019951
		Average book depth at 3 price increments	NA

GBPCAD.	8/31/2018	Average effective spread	0.00014971
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014971
		Average book depth at 3 price increments	NA

GBPCAD.	9/3/2018	Average effective spread	0.00015379
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015379
		Average book depth at 3 price increments	NA

GBPCAD.	9/4/2018	Average effective spread	0.00015654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015654
		Average book depth at 3 price increments	NA

GBPCAD.	9/5/2018	Average effective spread	0.00018456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018456
		Average book depth at 3 price increments	NA

GBPCAD.	9/6/2018	Average effective spread	0.00015156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015156
		Average book depth at 3 price increments	NA

GBPCAD.	9/7/2018	Average effective spread	0.00030034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030034
		Average book depth at 3 price increments	NA

GBPCAD.	9/10/2018	Average effective spread	0.0001616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001616
		Average book depth at 3 price increments	NA

GBPCAD.	9/11/2018	Average effective spread	0.00018117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018117
		Average book depth at 3 price increments	NA

GBPCAD.	9/12/2018	Average effective spread	0.00021161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021161
		Average book depth at 3 price increments	NA

GBPCAD.	9/13/2018	Average effective spread	0.00021867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021867
		Average book depth at 3 price increments	NA

GBPCAD.	9/14/2018	Average effective spread	0.00015669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015669
		Average book depth at 3 price increments	NA

GBPCAD.	9/17/2018	Average effective spread	0.00018563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018563
		Average book depth at 3 price increments	NA

GBPCAD.	9/18/2018	Average effective spread	0.00054593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054593
		Average book depth at 3 price increments	NA

GBPCAD.	9/19/2018	Average effective spread	0.00019113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019113
		Average book depth at 3 price increments	NA

GBPCAD.	9/20/2018	Average effective spread	0.00015462
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015462
		Average book depth at 3 price increments	NA

GBPCAD.	9/21/2018	Average effective spread	0.00016415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016415
		Average book depth at 3 price increments	NA

GBPCAD.	9/24/2018	Average effective spread	0.0001525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001525
		Average book depth at 3 price increments	NA

GBPCAD.	9/25/2018	Average effective spread	0.00015929
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015929
		Average book depth at 3 price increments	NA

GBPCAD.	9/26/2018	Average effective spread	0.00014557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014557
		Average book depth at 3 price increments	NA

GBPCAD.	9/27/2018	Average effective spread	0.00018116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018116
		Average book depth at 3 price increments	NA

GBPCAD.	9/28/2018	Average effective spread	0.0001975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001975
		Average book depth at 3 price increments	NA

GBPCADmicro	7/2/2018	Average effective spread	0.00042705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042705
		Average book depth at 3 price increments	NA

GBPCADmicro	7/3/2018	Average effective spread	0.00035937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035937
		Average book depth at 3 price increments	NA

GBPCADmicro	7/4/2018	Average effective spread	0.00043302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043302
		Average book depth at 3 price increments	NA

GBPCADmicro	7/5/2018	Average effective spread	0.0004539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004539
		Average book depth at 3 price increments	NA

GBPCADmicro	7/6/2018	Average effective spread	0.00046655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046655
		Average book depth at 3 price increments	NA

GBPCADmicro	7/9/2018	Average effective spread	0.00041572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041572
		Average book depth at 3 price increments	NA

GBPCADmicro	7/10/2018	Average effective spread	0.00036937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036937
		Average book depth at 3 price increments	NA

GBPCADmicro	7/11/2018	Average effective spread	0.00039384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039384
		Average book depth at 3 price increments	NA

GBPCADmicro	7/12/2018	Average effective spread	0.00040076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040076
		Average book depth at 3 price increments	NA

GBPCADmicro	7/13/2018	Average effective spread	0.00034838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034838
		Average book depth at 3 price increments	NA

GBPCADmicro	7/16/2018	Average effective spread	0.00037556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037556
		Average book depth at 3 price increments	NA

GBPCADmicro	7/17/2018	Average effective spread	0.00035114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035114
		Average book depth at 3 price increments	NA

GBPCADmicro	7/18/2018	Average effective spread	0.00038411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038411
		Average book depth at 3 price increments	NA

GBPCADmicro	7/19/2018	Average effective spread	0.00035183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035183
		Average book depth at 3 price increments	NA

GBPCADmicro	7/20/2018	Average effective spread	0.00036225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036225
		Average book depth at 3 price increments	NA

GBPCADmicro	7/23/2018	Average effective spread	0.000398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000398
		Average book depth at 3 price increments	NA

GBPCADmicro	7/24/2018	Average effective spread	0.0003456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003456
		Average book depth at 3 price increments	NA

GBPCADmicro	7/25/2018	Average effective spread	0.00034463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034463
		Average book depth at 3 price increments	NA

GBPCADmicro	7/26/2018	Average effective spread	0.00035384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035384
		Average book depth at 3 price increments	NA

GBPCADmicro	7/27/2018	Average effective spread	0.00039401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039401
		Average book depth at 3 price increments	NA

GBPCADmicro	7/30/2018	Average effective spread	0.00039942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039942
		Average book depth at 3 price increments	NA

GBPCADmicro	7/31/2018	Average effective spread	0.00039426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039426
		Average book depth at 3 price increments	NA

GBPCADmicro	8/1/2018	Average effective spread	0.00035099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035099
		Average book depth at 3 price increments	NA

GBPCADmicro	8/2/2018	Average effective spread	0.00034798
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034798
		Average book depth at 3 price increments	NA

GBPCADmicro	8/3/2018	Average effective spread	0.0003704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003704
		Average book depth at 3 price increments	NA

GBPCADmicro	8/6/2018	Average effective spread	0.0003761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003761
		Average book depth at 3 price increments	NA

GBPCADmicro	8/7/2018	Average effective spread	0.00034398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034398
		Average book depth at 3 price increments	NA

GBPCADmicro	8/8/2018	Average effective spread	0.00035103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035103
		Average book depth at 3 price increments	NA

GBPCADmicro	8/9/2018	Average effective spread	0.00036886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036886
		Average book depth at 3 price increments	NA

GBPCADmicro	8/10/2018	Average effective spread	0.00048714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048714
		Average book depth at 3 price increments	NA

GBPCADmicro	8/13/2018	Average effective spread	0.00038394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038394
		Average book depth at 3 price increments	NA

GBPCADmicro	8/14/2018	Average effective spread	0.00036707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036707
		Average book depth at 3 price increments	NA

GBPCADmicro	8/15/2018	Average effective spread	0.00043175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043175
		Average book depth at 3 price increments	NA

GBPCADmicro	8/16/2018	Average effective spread	0.00035027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035027
		Average book depth at 3 price increments	NA

GBPCADmicro	8/17/2018	Average effective spread	0.00046182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046182
		Average book depth at 3 price increments	NA

GBPCADmicro	8/20/2018	Average effective spread	0.00037098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037098
		Average book depth at 3 price increments	NA

GBPCADmicro	8/21/2018	Average effective spread	0.00034235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034235
		Average book depth at 3 price increments	NA

GBPCADmicro	8/22/2018	Average effective spread	0.00041646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041646
		Average book depth at 3 price increments	NA

GBPCADmicro	8/23/2018	Average effective spread	0.00036178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036178
		Average book depth at 3 price increments	NA

GBPCADmicro	8/24/2018	Average effective spread	0.00036015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036015
		Average book depth at 3 price increments	NA

GBPCADmicro	8/27/2018	Average effective spread	0.00040774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040774
		Average book depth at 3 price increments	NA

GBPCADmicro	8/28/2018	Average effective spread	0.00035763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035763
		Average book depth at 3 price increments	NA

GBPCADmicro	8/29/2018	Average effective spread	0.00039175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039175
		Average book depth at 3 price increments	NA

GBPCADmicro	8/30/2018	Average effective spread	0.00056552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056552
		Average book depth at 3 price increments	NA

GBPCADmicro	8/31/2018	Average effective spread	0.00036505
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036505
		Average book depth at 3 price increments	NA

GBPCADmicro	9/3/2018	Average effective spread	0.00045708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045708
		Average book depth at 3 price increments	NA

GBPCADmicro	9/4/2018	Average effective spread	0.00037124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037124
		Average book depth at 3 price increments	NA

GBPCADmicro	9/5/2018	Average effective spread	0.00049349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049349
		Average book depth at 3 price increments	NA

GBPCADmicro	9/6/2018	Average effective spread	0.0004185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004185
		Average book depth at 3 price increments	NA

GBPCADmicro	9/7/2018	Average effective spread	0.00047159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047159
		Average book depth at 3 price increments	NA

GBPCADmicro	9/10/2018	Average effective spread	0.00040424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040424
		Average book depth at 3 price increments	NA

GBPCADmicro	9/11/2018	Average effective spread	0.00039244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039244
		Average book depth at 3 price increments	NA

GBPCADmicro	9/12/2018	Average effective spread	0.00040342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040342
		Average book depth at 3 price increments	NA

GBPCADmicro	9/13/2018	Average effective spread	0.00037066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037066
		Average book depth at 3 price increments	NA

GBPCADmicro	9/14/2018	Average effective spread	0.00040486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040486
		Average book depth at 3 price increments	NA

GBPCADmicro	9/17/2018	Average effective spread	0.00037207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037207
		Average book depth at 3 price increments	NA

GBPCADmicro	9/18/2018	Average effective spread	0.00033487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033487
		Average book depth at 3 price increments	NA

GBPCADmicro	9/19/2018	Average effective spread	0.00042254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042254
		Average book depth at 3 price increments	NA

GBPCADmicro	9/20/2018	Average effective spread	0.00037548
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037548
		Average book depth at 3 price increments	NA

GBPCADmicro	9/21/2018	Average effective spread	0.00040844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040844
		Average book depth at 3 price increments	NA

GBPCADmicro	9/24/2018	Average effective spread	0.00034906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034906
		Average book depth at 3 price increments	NA

GBPCADmicro	9/25/2018	Average effective spread	0.0003558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003558
		Average book depth at 3 price increments	NA

GBPCADmicro	9/26/2018	Average effective spread	0.00035242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035242
		Average book depth at 3 price increments	NA

GBPCADmicro	9/27/2018	Average effective spread	0.00037455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037455
		Average book depth at 3 price increments	NA

GBPCADmicro	9/28/2018	Average effective spread	0.00038214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038214
		Average book depth at 3 price increments	NA

GBPCHF	7/2/2018	Average effective spread	0.00039614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039614
		Average book depth at 3 price increments	NA

GBPCHF	7/3/2018	Average effective spread	0.00036111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036111
		Average book depth at 3 price increments	NA

GBPCHF	7/4/2018	Average effective spread	0.00035418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035418
		Average book depth at 3 price increments	NA

GBPCHF	7/5/2018	Average effective spread	0.00037195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037195
		Average book depth at 3 price increments	NA

GBPCHF	7/6/2018	Average effective spread	0.00038202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038202
		Average book depth at 3 price increments	NA

GBPCHF	7/9/2018	Average effective spread	0.00041692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041692
		Average book depth at 3 price increments	NA

GBPCHF	7/10/2018	Average effective spread	0.0003456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003456
		Average book depth at 3 price increments	NA

GBPCHF	7/11/2018	Average effective spread	0.00034743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034743
		Average book depth at 3 price increments	NA

GBPCHF	7/12/2018	Average effective spread	0.00032404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032404
		Average book depth at 3 price increments	NA

GBPCHF	7/13/2018	Average effective spread	0.00033523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033523
		Average book depth at 3 price increments	NA

GBPCHF	7/16/2018	Average effective spread	0.00033256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033256
		Average book depth at 3 price increments	NA

GBPCHF	7/17/2018	Average effective spread	0.00033561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033561
		Average book depth at 3 price increments	NA

GBPCHF	7/18/2018	Average effective spread	0.00036322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036322
		Average book depth at 3 price increments	NA

GBPCHF	7/19/2018	Average effective spread	0.00033831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033831
		Average book depth at 3 price increments	NA

GBPCHF	7/20/2018	Average effective spread	0.00043799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043799
		Average book depth at 3 price increments	NA

GBPCHF	7/23/2018	Average effective spread	0.00044614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044614
		Average book depth at 3 price increments	NA

GBPCHF	7/24/2018	Average effective spread	0.00042299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042299
		Average book depth at 3 price increments	NA

GBPCHF	7/25/2018	Average effective spread	0.00041912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041912
		Average book depth at 3 price increments	NA

GBPCHF	7/26/2018	Average effective spread	0.00035382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035382
		Average book depth at 3 price increments	NA

GBPCHF	7/27/2018	Average effective spread	0.00035175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035175
		Average book depth at 3 price increments	NA

GBPCHF	7/30/2018	Average effective spread	0.00039007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039007
		Average book depth at 3 price increments	NA

GBPCHF	7/31/2018	Average effective spread	0.00034547
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034547
		Average book depth at 3 price increments	NA

GBPCHF	8/1/2018	Average effective spread	0.00033768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033768
		Average book depth at 3 price increments	NA

GBPCHF	8/2/2018	Average effective spread	0.00039952
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039952
		Average book depth at 3 price increments	NA

GBPCHF	8/3/2018	Average effective spread	0.00041387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041387
		Average book depth at 3 price increments	NA

GBPCHF	8/6/2018	Average effective spread	0.00035756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035756
		Average book depth at 3 price increments	NA

GBPCHF	8/7/2018	Average effective spread	0.00032109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032109
		Average book depth at 3 price increments	NA

GBPCHF	8/8/2018	Average effective spread	0.0003326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003326
		Average book depth at 3 price increments	NA

GBPCHF	8/9/2018	Average effective spread	0.00041128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041128
		Average book depth at 3 price increments	NA

GBPCHF	8/10/2018	Average effective spread	0.00041036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041036
		Average book depth at 3 price increments	NA

GBPCHF	8/13/2018	Average effective spread	0.00056955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056955
		Average book depth at 3 price increments	NA

GBPCHF	8/14/2018	Average effective spread	0.00046844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046844
		Average book depth at 3 price increments	NA

GBPCHF	8/15/2018	Average effective spread	0.00033456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033456
		Average book depth at 3 price increments	NA

GBPCHF	8/16/2018	Average effective spread	0.00034511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034511
		Average book depth at 3 price increments	NA

GBPCHF	8/17/2018	Average effective spread	0.00040429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040429
		Average book depth at 3 price increments	NA

GBPCHF	8/20/2018	Average effective spread	0.00032787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032787
		Average book depth at 3 price increments	NA

GBPCHF	8/21/2018	Average effective spread	0.00037447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037447
		Average book depth at 3 price increments	NA

GBPCHF	8/22/2018	Average effective spread	0.00037284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037284
		Average book depth at 3 price increments	NA

GBPCHF	8/23/2018	Average effective spread	0.00035191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035191
		Average book depth at 3 price increments	NA

GBPCHF	8/24/2018	Average effective spread	0.00037186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037186
		Average book depth at 3 price increments	NA

GBPCHF	8/27/2018	Average effective spread	0.00033376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033376
		Average book depth at 3 price increments	NA

GBPCHF	8/28/2018	Average effective spread	0.00034499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034499
		Average book depth at 3 price increments	NA

GBPCHF	8/29/2018	Average effective spread	0.00037408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037408
		Average book depth at 3 price increments	NA

GBPCHF	8/30/2018	Average effective spread	0.00038302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038302
		Average book depth at 3 price increments	NA

GBPCHF	8/31/2018	Average effective spread	0.00036777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036777
		Average book depth at 3 price increments	NA

GBPCHF	9/3/2018	Average effective spread	0.000438
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000438
		Average book depth at 3 price increments	NA

GBPCHF	9/4/2018	Average effective spread	0.00049342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049342
		Average book depth at 3 price increments	NA

GBPCHF	9/5/2018	Average effective spread	0.00038682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038682
		Average book depth at 3 price increments	NA

GBPCHF	9/6/2018	Average effective spread	0.00037008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037008
		Average book depth at 3 price increments	NA

GBPCHF	9/7/2018	Average effective spread	0.00037233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037233
		Average book depth at 3 price increments	NA

GBPCHF	9/10/2018	Average effective spread	0.00036236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036236
		Average book depth at 3 price increments	NA

GBPCHF	9/11/2018	Average effective spread	0.00039554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039554
		Average book depth at 3 price increments	NA

GBPCHF	9/12/2018	Average effective spread	0.0003918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003918
		Average book depth at 3 price increments	NA

GBPCHF	9/13/2018	Average effective spread	0.00036453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036453
		Average book depth at 3 price increments	NA

GBPCHF	9/14/2018	Average effective spread	0.00040475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040475
		Average book depth at 3 price increments	NA

GBPCHF	9/17/2018	Average effective spread	0.00035138
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035138
		Average book depth at 3 price increments	NA

GBPCHF	9/18/2018	Average effective spread	0.0003538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003538
		Average book depth at 3 price increments	NA

GBPCHF	9/19/2018	Average effective spread	0.00039347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039347
		Average book depth at 3 price increments	NA

GBPCHF	9/20/2018	Average effective spread	0.00038904
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038904
		Average book depth at 3 price increments	NA

GBPCHF	9/21/2018	Average effective spread	0.00035536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035536
		Average book depth at 3 price increments	NA

GBPCHF	9/24/2018	Average effective spread	0.00045609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045609
		Average book depth at 3 price increments	NA

GBPCHF	9/25/2018	Average effective spread	0.00039284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039284
		Average book depth at 3 price increments	NA

GBPCHF	9/26/2018	Average effective spread	0.00037389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037389
		Average book depth at 3 price increments	NA

GBPCHF	9/27/2018	Average effective spread	0.0003514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003514
		Average book depth at 3 price increments	NA

GBPCHF	9/28/2018	Average effective spread	0.00036029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036029
		Average book depth at 3 price increments	NA

GBPCHF.	7/2/2018	Average effective spread	0.00014752
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014752
		Average book depth at 3 price increments	NA

GBPCHF.	7/3/2018	Average effective spread	0.00015364
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015364
		Average book depth at 3 price increments	NA

GBPCHF.	7/4/2018	Average effective spread	0.00015752
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015752
		Average book depth at 3 price increments	NA

GBPCHF.	7/5/2018	Average effective spread	0.00014701
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014701
		Average book depth at 3 price increments	NA

GBPCHF.	7/6/2018	Average effective spread	0.00016583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016583
		Average book depth at 3 price increments	NA

GBPCHF.	7/9/2018	Average effective spread	0.00019659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019659
		Average book depth at 3 price increments	NA

GBPCHF.	7/10/2018	Average effective spread	0.0002973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002973
		Average book depth at 3 price increments	NA

GBPCHE.	7/11/2018	Average effective spread	0.00015178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015178
		Average book depth at 3 price increments	NA

GBPCHE.	7/12/2018	Average effective spread	0.0001439
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001439
		Average book depth at 3 price increments	NA

GBPCHE.	7/13/2018	Average effective spread	0.00014958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014958
		Average book depth at 3 price increments	NA

GBPCHE.	7/16/2018	Average effective spread	0.00013787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013787
		Average book depth at 3 price increments	NA

GBPCHE.	7/17/2018	Average effective spread	0.00017218
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017218
		Average book depth at 3 price increments	NA

GBPCHE.	7/18/2018	Average effective spread	0.0001436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001436
		Average book depth at 3 price increments	NA

GBPCHF.	7/19/2018	Average effective spread	0.00013861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013861
		Average book depth at 3 price increments	NA

GBPCHF.	7/20/2018	Average effective spread	0.00017206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017206
		Average book depth at 3 price increments	NA

GBPCHF.	7/23/2018	Average effective spread	0.00023223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023223
		Average book depth at 3 price increments	NA

GBPCHF.	7/24/2018	Average effective spread	0.00034816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034816
		Average book depth at 3 price increments	NA

GBPCHF.	7/25/2018	Average effective spread	0.00012612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012612
		Average book depth at 3 price increments	NA

GBPCHF.	7/26/2018	Average effective spread	0.00014176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014176
		Average book depth at 3 price increments	NA

GBPCHF.	7/27/2018	Average effective spread	0.00022412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022412
		Average book depth at 3 price increments	NA

GBPCHF.	7/30/2018	Average effective spread	0.00013097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013097
		Average book depth at 3 price increments	NA

GBPCHF.	7/31/2018	Average effective spread	0.0001509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001509
		Average book depth at 3 price increments	NA

GBPCHF.	8/1/2018	Average effective spread	0.00016834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016834
		Average book depth at 3 price increments	NA

GBPCHF.	8/2/2018	Average effective spread	0.00020251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020251
		Average book depth at 3 price increments	NA

GBPCHF.	8/3/2018	Average effective spread	0.00019327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019327
		Average book depth at 3 price increments	NA

GBPCHF.	8/6/2018	Average effective spread	0.00011484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011484
		Average book depth at 3 price increments	NA

GBPCHF.	8/7/2018	Average effective spread	0.00029991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029991
		Average book depth at 3 price increments	NA

GBPCHF.	8/8/2018	Average effective spread	0.00018371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018371
		Average book depth at 3 price increments	NA

GBPCHF.	8/9/2018	Average effective spread	0.00023082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023082
		Average book depth at 3 price increments	NA

GBPCHF.	8/10/2018	Average effective spread	0.00016656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016656
		Average book depth at 3 price increments	NA

GBPCHF.	8/13/2018	Average effective spread	0.0003037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003037
		Average book depth at 3 price increments	NA

GBPCHF.	8/14/2018	Average effective spread	0.00022276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022276
		Average book depth at 3 price increments	NA

GBPCHF.	8/15/2018	Average effective spread	0.00015008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015008
		Average book depth at 3 price increments	NA

GBPCHF.	8/16/2018	Average effective spread	0.00016169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016169
		Average book depth at 3 price increments	NA

GBPCHF.	8/17/2018	Average effective spread	0.00016874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016874
		Average book depth at 3 price increments	NA

GBPCHF.	8/20/2018	Average effective spread	0.00013692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013692
		Average book depth at 3 price increments	NA

GBPCHF.	8/21/2018	Average effective spread	0.00013979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013979
		Average book depth at 3 price increments	NA

GBPCHF.	8/22/2018	Average effective spread	0.00049296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049296
		Average book depth at 3 price increments	NA

GBPCHF.	8/23/2018	Average effective spread	0.00020267
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020267
		Average book depth at 3 price increments	NA

GBPCHF.	8/24/2018	Average effective spread	0.00047887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047887
		Average book depth at 3 price increments	NA

GBPCHF.	8/27/2018	Average effective spread	0.0001806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001806
		Average book depth at 3 price increments	NA

GBPCHF.	8/28/2018	Average effective spread	0.00019675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019675
		Average book depth at 3 price increments	NA

GBPCHF.	8/29/2018	Average effective spread	0.0001569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001569
		Average book depth at 3 price increments	NA

GBPCHF.	8/30/2018	Average effective spread	0.00017941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017941
		Average book depth at 3 price increments	NA

GBPCHF.	8/31/2018	Average effective spread	0.00039411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039411
		Average book depth at 3 price increments	NA

GBPCHF.	9/3/2018	Average effective spread	0.00016017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016017
		Average book depth at 3 price increments	NA

GBPCHF.	9/4/2018	Average effective spread	0.00023059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023059
		Average book depth at 3 price increments	NA

GBPCHF.	9/5/2018	Average effective spread	0.00019342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019342
		Average book depth at 3 price increments	NA

GBPCHF.	9/6/2018	Average effective spread	0.00015424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015424
		Average book depth at 3 price increments	NA

GBPCHF.	9/7/2018	Average effective spread	0.00015997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015997
		Average book depth at 3 price increments	NA

GBPCHF.	9/10/2018	Average effective spread	0.00017016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017016
		Average book depth at 3 price increments	NA

GBPCHF.	9/11/2018	Average effective spread	0.00016139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016139
		Average book depth at 3 price increments	NA

GBPCHF.	9/12/2018	Average effective spread	0.00020178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020178
		Average book depth at 3 price increments	NA

GBPCHF.	9/13/2018	Average effective spread	0.00017487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017487
		Average book depth at 3 price increments	NA

GBPCHF.	9/14/2018	Average effective spread	0.0001391
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001391
		Average book depth at 3 price increments	NA

GBPCHF.	9/17/2018	Average effective spread	0.00008394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008394
		Average book depth at 3 price increments	NA

GBPCHF.	9/18/2018	Average effective spread	0.00008931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008931
		Average book depth at 3 price increments	NA

GBPCHF.	9/19/2018	Average effective spread	0.00017533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017533
		Average book depth at 3 price increments	NA

GBPCHF.	9/20/2018	Average effective spread	0.00011292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011292
		Average book depth at 3 price increments	NA

GBPCHF.	9/21/2018	Average effective spread	0.00013422
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013422
		Average book depth at 3 price increments	NA

GBPCHF.	9/24/2018	Average effective spread	0.0001053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001053
		Average book depth at 3 price increments	NA

GBPCHF.	9/25/2018	Average effective spread	0.00012063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012063
		Average book depth at 3 price increments	NA

GBPCHF.	9/26/2018	Average effective spread	0.00017113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017113
		Average book depth at 3 price increments	NA

GBPCHF.	9/27/2018	Average effective spread	0.00011452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011452
		Average book depth at 3 price increments	NA

GBPCHF.	9/28/2018	Average effective spread	0.00012089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012089
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/2/2018	Average effective spread	0.00037247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037247
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/3/2018	Average effective spread	0.00032662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032662
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/4/2018	Average effective spread	0.00034927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034927
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/5/2018	Average effective spread	0.00038089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038089
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/6/2018	Average effective spread	0.00037764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037764
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/9/2018	Average effective spread	0.00045631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045631
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/10/2018	Average effective spread	0.00033417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033417
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/11/2018	Average effective spread	0.0003492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003492
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/12/2018	Average effective spread	0.0003324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003324
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/13/2018	Average effective spread	0.00032687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032687
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/16/2018	Average effective spread	0.00035897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035897
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/17/2018	Average effective spread	0.0003334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003334
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/18/2018	Average effective spread	0.00040627
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040627
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/19/2018	Average effective spread	0.0003788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003788
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/20/2018	Average effective spread	0.00035848
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035848
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/23/2018	Average effective spread	0.00045087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045087
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/24/2018	Average effective spread	0.00043363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043363
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/25/2018	Average effective spread	0.00042332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042332
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/26/2018	Average effective spread	0.00034881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034881
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/27/2018	Average effective spread	0.00033449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033449
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/30/2018	Average effective spread	0.00041165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041165
		Average book depth at 3 price increments	NA

GBPCHFmicro	7/31/2018	Average effective spread	0.00032538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032538
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/1/2018	Average effective spread	0.00033015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033015
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/2/2018	Average effective spread	0.00036956
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036956
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/3/2018	Average effective spread	0.00057512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057512
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/6/2018	Average effective spread	0.00037946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037946
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/7/2018	Average effective spread	0.00032542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032542
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/8/2018	Average effective spread	0.00033581
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033581
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/9/2018	Average effective spread	0.00047904
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047904
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/10/2018	Average effective spread	0.00040433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040433
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/13/2018	Average effective spread	0.00048123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048123
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/14/2018	Average effective spread	0.00034851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034851
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/15/2018	Average effective spread	0.00038073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038073
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/16/2018	Average effective spread	0.00034738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034738
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/17/2018	Average effective spread	0.00038871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038871
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/20/2018	Average effective spread	0.00035464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035464
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/21/2018	Average effective spread	0.0003803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003803
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/22/2018	Average effective spread	0.00052195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052195
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/23/2018	Average effective spread	0.00039604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039604
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/24/2018	Average effective spread	0.00043965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043965
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/27/2018	Average effective spread	0.00035576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035576
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/28/2018	Average effective spread	0.00037059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037059
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/29/2018	Average effective spread	0.00038344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038344
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/30/2018	Average effective spread	0.00037923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037923
		Average book depth at 3 price increments	NA

GBPCHFmicro	8/31/2018	Average effective spread	0.00037271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037271
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/3/2018	Average effective spread	0.00050942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050942
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/4/2018	Average effective spread	0.000412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000412
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/5/2018	Average effective spread	0.00042985
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042985
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/6/2018	Average effective spread	0.00039914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039914
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/7/2018	Average effective spread	0.00038881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038881
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/10/2018	Average effective spread	0.00035097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035097
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/11/2018	Average effective spread	0.00040006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040006
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/12/2018	Average effective spread	0.00041531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041531
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/13/2018	Average effective spread	0.00036312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036312
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/14/2018	Average effective spread	0.00055122
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055122
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/17/2018	Average effective spread	0.00039881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039881
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/18/2018	Average effective spread	0.00038802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038802
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/19/2018	Average effective spread	0.0004769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004769
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/20/2018	Average effective spread	0.00038418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038418
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/21/2018	Average effective spread	0.00037725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037725
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/24/2018	Average effective spread	0.00040259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040259
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/25/2018	Average effective spread	0.00042074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042074
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/26/2018	Average effective spread	0.00039053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039053
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/27/2018	Average effective spread	0.00034731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034731
		Average book depth at 3 price increments	NA

GBPCHFmicro	9/28/2018	Average effective spread	0.00035733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035733
		Average book depth at 3 price increments	NA

GBPDKK	7/2/2018	Average effective spread	0.00065997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065997
		Average book depth at 3 price increments	NA

GBPDKK	7/3/2018	Average effective spread	0.00129525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129525
		Average book depth at 3 price increments	NA

GBPDKK	7/4/2018	Average effective spread	0.00067006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067006
		Average book depth at 3 price increments	NA

GBPDKK	7/5/2018	Average effective spread	0.00063949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063949
		Average book depth at 3 price increments	NA

GBPDKK	7/6/2018	Average effective spread	0.00066593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066593
		Average book depth at 3 price increments	NA

GBPDKK	7/9/2018	Average effective spread	0.00061079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061079
		Average book depth at 3 price increments	NA

GBPDKK	7/10/2018	Average effective spread	0.00066666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066666
		Average book depth at 3 price increments	NA

GBPDKK	7/11/2018	Average effective spread	0.0006512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006512
		Average book depth at 3 price increments	NA

GBPDKK	7/12/2018	Average effective spread	0.00066788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066788
		Average book depth at 3 price increments	NA

GBPDKK	7/13/2018	Average effective spread	0.0006411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006411
		Average book depth at 3 price increments	NA

GBPDKK	7/16/2018	Average effective spread	0.00064829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064829
		Average book depth at 3 price increments	NA

GBPDKK	7/17/2018	Average effective spread	0.00064454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064454
		Average book depth at 3 price increments	NA

GBPDKK	7/18/2018	Average effective spread	0.00064394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064394
		Average book depth at 3 price increments	NA

GBPDKK	7/19/2018	Average effective spread	0.00065466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065466
		Average book depth at 3 price increments	NA

GBPDKK	7/20/2018	Average effective spread	0.00068081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068081
		Average book depth at 3 price increments	NA

GBPDKK	7/23/2018	Average effective spread	0.0006346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006346
		Average book depth at 3 price increments	NA

GBPDKK	7/24/2018	Average effective spread	0.00063881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063881
		Average book depth at 3 price increments	NA

GBPDKK	7/25/2018	Average effective spread	0.00064083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064083
		Average book depth at 3 price increments	NA

GBPDKK	7/26/2018	Average effective spread	0.00063222
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063222
		Average book depth at 3 price increments	NA

GBPDKK	7/30/2018	Average effective spread	0.00063323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063323
		Average book depth at 3 price increments	NA

GBPDKK	7/31/2018	Average effective spread	0.00064227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064227
		Average book depth at 3 price increments	NA

GBPDKK	8/1/2018	Average effective spread	0.00060543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060543
		Average book depth at 3 price increments	NA

GBPDKK	8/2/2018	Average effective spread	0.00068261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068261
		Average book depth at 3 price increments	NA

GBPDKK	8/3/2018	Average effective spread	0.00063356
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063356
		Average book depth at 3 price increments	NA

GBPDKK	8/6/2018	Average effective spread	0.00064615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064615
		Average book depth at 3 price increments	NA

GBPDKK	8/8/2018	Average effective spread	0.00062112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062112
		Average book depth at 3 price increments	NA

GBPDKK	8/9/2018	Average effective spread	0.00069766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069766
		Average book depth at 3 price increments	NA

GBPDKK	8/10/2018	Average effective spread	0.0006791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006791
		Average book depth at 3 price increments	NA

GBPDKK	8/13/2018	Average effective spread	0.0006407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006407
		Average book depth at 3 price increments	NA

GBPDKK	8/14/2018	Average effective spread	0.00062686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062686
		Average book depth at 3 price increments	NA

GBPDKK	8/15/2018	Average effective spread	0.00065834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065834
		Average book depth at 3 price increments	NA

GBPDKK	8/16/2018	Average effective spread	0.0006504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006504
		Average book depth at 3 price increments	NA

GBPDKK	8/17/2018	Average effective spread	0.00063669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063669
		Average book depth at 3 price increments	NA

GBPDKK	8/21/2018	Average effective spread	0.00060175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060175
		Average book depth at 3 price increments	NA

GBPDKK	8/23/2018	Average effective spread	0.00064629
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064629
		Average book depth at 3 price increments	NA

GBPDKK	8/24/2018	Average effective spread	0.00062151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062151
		Average book depth at 3 price increments	NA

GBPDKK	8/27/2018	Average effective spread	0.00062151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062151
		Average book depth at 3 price increments	NA

GBPDKK	8/28/2018	Average effective spread	0.00071259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071259
		Average book depth at 3 price increments	NA

GBPDKK	8/29/2018	Average effective spread	0.00070492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070492
		Average book depth at 3 price increments	NA

GBPDKK	8/31/2018	Average effective spread	0.0006349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006349
		Average book depth at 3 price increments	NA

GBPDKK	9/3/2018	Average effective spread	0.00060074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060074
		Average book depth at 3 price increments	NA

GBPDKK	9/4/2018	Average effective spread	0.00084609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084609
		Average book depth at 3 price increments	NA

GBPDKK	9/5/2018	Average effective spread	0.00063014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063014
		Average book depth at 3 price increments	NA

GBPDKK	9/6/2018	Average effective spread	0.00063586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063586
		Average book depth at 3 price increments	NA

GBPDKK	9/7/2018	Average effective spread	0.00067476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067476
		Average book depth at 3 price increments	NA

GBPDKK	9/10/2018	Average effective spread	0.00069207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069207
		Average book depth at 3 price increments	NA

GBPDKK	9/11/2018	Average effective spread	0.00067523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067523
		Average book depth at 3 price increments	NA

GBPDKK	9/12/2018	Average effective spread	0.00072866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072866
		Average book depth at 3 price increments	NA

GBPDKK	9/13/2018	Average effective spread	0.00063155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063155
		Average book depth at 3 price increments	NA

GBPDKK	9/14/2018	Average effective spread	0.00062418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062418
		Average book depth at 3 price increments	NA

GBPDKK	9/17/2018	Average effective spread	0.00062017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062017
		Average book depth at 3 price increments	NA

GBPDKK	9/18/2018	Average effective spread	0.00062619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062619
		Average book depth at 3 price increments	NA

GBPDKK	9/19/2018	Average effective spread	0.00061883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061883
		Average book depth at 3 price increments	NA

GBPDKK	9/20/2018	Average effective spread	0.00060499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060499
		Average book depth at 3 price increments	NA

GBPDKK	9/21/2018	Average effective spread	0.00063002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063002
		Average book depth at 3 price increments	NA

GBPDKK	9/24/2018	Average effective spread	0.00064374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064374
		Average book depth at 3 price increments	NA

GBPDKK	9/25/2018	Average effective spread	0.00080019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080019
		Average book depth at 3 price increments	NA

GBPDKK	9/26/2018	Average effective spread	0.00068714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068714
		Average book depth at 3 price increments	NA

GBPDKK	9/27/2018	Average effective spread	0.00073469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073469
		Average book depth at 3 price increments	NA

GBPDKK	9/28/2018	Average effective spread	0.00062151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062151
		Average book depth at 3 price increments	NA

GBPDKK.	7/5/2018	Average effective spread	0.00029401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029401
		Average book depth at 3 price increments	NA

GBPDKK.	7/6/2018	Average effective spread	0.0002853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002853
		Average book depth at 3 price increments	NA

GBPDKK.	7/9/2018	Average effective spread	0.00027057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027057
		Average book depth at 3 price increments	NA

GBPDKK.	7/19/2018	Average effective spread	0.00025048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025048
		Average book depth at 3 price increments	NA

GBPDKK.	8/2/2018	Average effective spread	0.00025014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025014
		Average book depth at 3 price increments	NA

GBPDKK.	8/6/2018	Average effective spread	0.00021967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021967
		Average book depth at 3 price increments	NA

GBPDKK.	8/7/2018	Average effective spread	0.00024311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024311
		Average book depth at 3 price increments	NA

GBPDKK.	8/13/2018	Average effective spread	0.00056123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056123
		Average book depth at 3 price increments	NA

GBPDKK.	8/14/2018	Average effective spread	0.0002411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002411
		Average book depth at 3 price increments	NA

GBPDKK.	8/21/2018	Average effective spread	0.0003938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003938
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/2/2018	Average effective spread	0.00077152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077152
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/3/2018	Average effective spread	0.00080254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080254
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/4/2018	Average effective spread	0.00068191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068191
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/5/2018	Average effective spread	0.00064819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064819
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/6/2018	Average effective spread	0.00068394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068394
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/9/2018	Average effective spread	0.00083546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083546
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/10/2018	Average effective spread	0.0006458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006458
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/11/2018	Average effective spread	0.00064126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064126
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/12/2018	Average effective spread	0.00065265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065265
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/13/2018	Average effective spread	0.00065417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065417
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/16/2018	Average effective spread	0.00064008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064008
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/17/2018	Average effective spread	0.00064471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064471
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/18/2018	Average effective spread	0.00072021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072021
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/19/2018	Average effective spread	0.00066024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066024
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/20/2018	Average effective spread	0.00062061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062061
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/23/2018	Average effective spread	0.00063624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063624
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/24/2018	Average effective spread	0.00067298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067298
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/25/2018	Average effective spread	0.00063637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063637
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/26/2018	Average effective spread	0.00061704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061704
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/27/2018	Average effective spread	0.00076177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076177
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/30/2018	Average effective spread	0.00079103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079103
		Average book depth at 3 price increments	NA

GBPDKKmicro	7/31/2018	Average effective spread	0.00065722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065722
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/1/2018	Average effective spread	0.00061089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061089
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/2/2018	Average effective spread	0.00066932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066932
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/3/2018	Average effective spread	0.00063262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063262
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/6/2018	Average effective spread	0.00061797
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061797
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/7/2018	Average effective spread	0.00062351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062351
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/8/2018	Average effective spread	0.00060555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060555
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/9/2018	Average effective spread	0.00067388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067388
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/10/2018	Average effective spread	0.00068323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068323
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/13/2018	Average effective spread	0.00065671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065671
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/14/2018	Average effective spread	0.00062686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062686
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/15/2018	Average effective spread	0.00064657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064657
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/16/2018	Average effective spread	0.00064595
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064595
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/17/2018	Average effective spread	0.00064026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064026
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/20/2018	Average effective spread	0.00067461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067461
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/21/2018	Average effective spread	0.00067666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067666
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/22/2018	Average effective spread	0.00064796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064796
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/23/2018	Average effective spread	0.0006194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006194
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/24/2018	Average effective spread	0.00061002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061002
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/27/2018	Average effective spread	0.00061816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061816
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/28/2018	Average effective spread	0.00063517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063517
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/29/2018	Average effective spread	0.00068435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068435
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/30/2018	Average effective spread	0.00064772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064772
		Average book depth at 3 price increments	NA

GBPDKKmicro	8/31/2018	Average effective spread	0.00070411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070411
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/3/2018	Average effective spread	0.00070887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070887
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/4/2018	Average effective spread	0.00062552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062552
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/5/2018	Average effective spread	0.00070306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070306
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/6/2018	Average effective spread	0.0006266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006266
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/7/2018	Average effective spread	0.00063507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063507
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/10/2018	Average effective spread	0.00066361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066361
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/11/2018	Average effective spread	0.00079764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079764
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/12/2018	Average effective spread	0.00061366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061366
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/13/2018	Average effective spread	0.00063155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063155
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/17/2018	Average effective spread	0.00059505
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059505
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/18/2018	Average effective spread	0.00065114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065114
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/19/2018	Average effective spread	0.00066738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066738
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/20/2018	Average effective spread	0.00062646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062646
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/21/2018	Average effective spread	0.0006516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006516
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/24/2018	Average effective spread	0.00060275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060275
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/25/2018	Average effective spread	0.00062004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062004
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/26/2018	Average effective spread	0.00062017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062017
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/27/2018	Average effective spread	0.00065343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065343
		Average book depth at 3 price increments	NA

GBPDKKmicro	9/28/2018	Average effective spread	0.00063865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063865
		Average book depth at 3 price increments	NA

GBPJPY	7/2/2018	Average effective spread	0.00031212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031212
		Average book depth at 3 price increments	NA

GBPJPY	7/3/2018	Average effective spread	0.00029276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029276
		Average book depth at 3 price increments	NA

GBPJPY	7/4/2018	Average effective spread	0.00032292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032292
		Average book depth at 3 price increments	NA

GBPJPY	7/5/2018	Average effective spread	0.000316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000316
		Average book depth at 3 price increments	NA

GBPJPY	7/6/2018	Average effective spread	0.00036098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036098
		Average book depth at 3 price increments	NA

GBPJPY	7/9/2018	Average effective spread	0.00031287
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031287
		Average book depth at 3 price increments	NA

GBPJPY	7/10/2018	Average effective spread	0.00028924
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028924
		Average book depth at 3 price increments	NA

GBPJPY	7/11/2018	Average effective spread	0.00029114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029114
		Average book depth at 3 price increments	NA

GBPJPY	7/12/2018	Average effective spread	0.00026579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026579
		Average book depth at 3 price increments	NA

GBPJPY	7/13/2018	Average effective spread	0.00026679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026679
		Average book depth at 3 price increments	NA

GBPJPY	7/16/2018	Average effective spread	0.00026826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026826
		Average book depth at 3 price increments	NA

GBPJPY	7/17/2018	Average effective spread	0.00026157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026157
		Average book depth at 3 price increments	NA

GBPJPY	7/18/2018	Average effective spread	0.00029488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029488
		Average book depth at 3 price increments	NA

GBPJPY	7/19/2018	Average effective spread	0.00026631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026631
		Average book depth at 3 price increments	NA

GBPJPY	7/20/2018	Average effective spread	0.00026228
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026228
		Average book depth at 3 price increments	NA

GBPJPY	7/23/2018	Average effective spread	0.00028349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028349
		Average book depth at 3 price increments	NA

GBPJPY	7/24/2018	Average effective spread	0.00025881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025881
		Average book depth at 3 price increments	NA

GBPJPY	7/25/2018	Average effective spread	0.00026344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026344
		Average book depth at 3 price increments	NA

GBPJPY	7/26/2018	Average effective spread	0.00028395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028395
		Average book depth at 3 price increments	NA

GBPJPY	7/27/2018	Average effective spread	0.00026104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026104
		Average book depth at 3 price increments	NA

GBPJPY	7/30/2018	Average effective spread	0.00028645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028645
		Average book depth at 3 price increments	NA

GBPJPY	7/31/2018	Average effective spread	0.0002682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002682
		Average book depth at 3 price increments	NA

GBPJPY	8/1/2018	Average effective spread	0.00025832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025832
		Average book depth at 3 price increments	NA

GBPJPY	8/2/2018	Average effective spread	0.00026686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026686
		Average book depth at 3 price increments	NA

GBPJPY	8/3/2018	Average effective spread	0.00025871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025871
		Average book depth at 3 price increments	NA

GBPJPY	8/6/2018	Average effective spread	0.00027838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027838
		Average book depth at 3 price increments	NA

GBPJPY	8/7/2018	Average effective spread	0.00026044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026044
		Average book depth at 3 price increments	NA

GBPJPY	8/8/2018	Average effective spread	0.00025387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025387
		Average book depth at 3 price increments	NA

GBPJPY	8/9/2018	Average effective spread	0.00025732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025732
		Average book depth at 3 price increments	NA

GBPJPY	8/10/2018	Average effective spread	0.00026318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026318
		Average book depth at 3 price increments	NA

GBPJPY	8/13/2018	Average effective spread	0.00028688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028688
		Average book depth at 3 price increments	NA

GBPJPY	8/14/2018	Average effective spread	0.00026468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026468
		Average book depth at 3 price increments	NA

GBPJPY	8/15/2018	Average effective spread	0.00026505
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026505
		Average book depth at 3 price increments	NA

GBPJPY	8/16/2018	Average effective spread	0.00026049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026049
		Average book depth at 3 price increments	NA

GBPJPY	8/17/2018	Average effective spread	0.00026782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026782
		Average book depth at 3 price increments	NA

GBPJPY	8/20/2018	Average effective spread	0.00027581
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027581
		Average book depth at 3 price increments	NA

GBPJPY	8/21/2018	Average effective spread	0.00028092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028092
		Average book depth at 3 price increments	NA

GBPJPY	8/22/2018	Average effective spread	0.00028396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028396
		Average book depth at 3 price increments	NA

GBPJPY	8/23/2018	Average effective spread	0.000271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000271
		Average book depth at 3 price increments	NA

GBPJPY	8/24/2018	Average effective spread	0.00027044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027044
		Average book depth at 3 price increments	NA

GBPJPY	8/27/2018	Average effective spread	0.00026311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026311
		Average book depth at 3 price increments	NA

GBPJPY	8/28/2018	Average effective spread	0.00025974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025974
		Average book depth at 3 price increments	NA

GBPJPY	8/29/2018	Average effective spread	0.00036734
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036734
		Average book depth at 3 price increments	NA

GBPJPY	8/30/2018	Average effective spread	0.00024147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024147
		Average book depth at 3 price increments	NA

GBPJPY	8/31/2018	Average effective spread	0.00023721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023721
		Average book depth at 3 price increments	NA

GBPJPY	9/3/2018	Average effective spread	0.00028539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028539
		Average book depth at 3 price increments	NA

GBPJPY	9/4/2018	Average effective spread	0.00025801
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025801
		Average book depth at 3 price increments	NA

GBPJPY	9/5/2018	Average effective spread	0.00026135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026135
		Average book depth at 3 price increments	NA

GBPJPY	9/6/2018	Average effective spread	0.00024026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024026
		Average book depth at 3 price increments	NA

GBPJPY	9/7/2018	Average effective spread	0.0002521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002521
		Average book depth at 3 price increments	NA

GBPJPY	9/10/2018	Average effective spread	0.00024691
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024691
		Average book depth at 3 price increments	NA

GBPJPY	9/11/2018	Average effective spread	0.0002563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002563
		Average book depth at 3 price increments	NA

GBPJPY	9/12/2018	Average effective spread	0.00025015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025015
		Average book depth at 3 price increments	NA

GBPJPY	9/13/2018	Average effective spread	0.00027782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027782
		Average book depth at 3 price increments	NA

GBPJPY	9/14/2018	Average effective spread	0.00027377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027377
		Average book depth at 3 price increments	NA

GBPJPY	9/17/2018	Average effective spread	0.00023611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023611
		Average book depth at 3 price increments	NA

GBPJPY	9/18/2018	Average effective spread	0.00023821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023821
		Average book depth at 3 price increments	NA

GBPJPY	9/19/2018	Average effective spread	0.00028906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028906
		Average book depth at 3 price increments	NA

GBPJPY	9/20/2018	Average effective spread	0.00025128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025128
		Average book depth at 3 price increments	NA

GBPJPY	9/21/2018	Average effective spread	0.00025959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025959
		Average book depth at 3 price increments	NA

GBPJPY	9/24/2018	Average effective spread	0.00024884
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024884
		Average book depth at 3 price increments	NA

GBPJPY	9/25/2018	Average effective spread	0.00023649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023649
		Average book depth at 3 price increments	NA

GBPJPY	9/26/2018	Average effective spread	0.00024109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024109
		Average book depth at 3 price increments	NA

GBPJPY	9/27/2018	Average effective spread	0.0002404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002404
		Average book depth at 3 price increments	NA

GBPJPY	9/28/2018	Average effective spread	0.00024307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024307
		Average book depth at 3 price increments	NA

GBPJPY.	7/2/2018	Average effective spread	0.00008706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008706
		Average book depth at 3 price increments	NA

GBPJPY.	7/3/2018	Average effective spread	0.00007858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007858
		Average book depth at 3 price increments	NA

GBPJPY.	7/4/2018	Average effective spread	0.00010898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010898
		Average book depth at 3 price increments	NA

GBPJPY.	7/5/2018	Average effective spread	0.00009792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009792
		Average book depth at 3 price increments	NA

GBPJPY.	7/6/2018	Average effective spread	0.00014126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014126
		Average book depth at 3 price increments	NA

GBPJPY.	7/9/2018	Average effective spread	0.00009968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009968
		Average book depth at 3 price increments	NA

GBPJPY.	7/10/2018	Average effective spread	0.00007993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007993
		Average book depth at 3 price increments	NA

GBPJPY.	7/11/2018	Average effective spread	0.00008486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008486
		Average book depth at 3 price increments	NA

GBPJPY.	7/12/2018	Average effective spread	0.00007764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007764
		Average book depth at 3 price increments	NA

GBPJPY.	7/13/2018	Average effective spread	0.00008262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008262
		Average book depth at 3 price increments	NA

GBPJPY.	7/16/2018	Average effective spread	0.00007696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007696
		Average book depth at 3 price increments	NA

GBPJPY.	7/17/2018	Average effective spread	0.00007341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007341
		Average book depth at 3 price increments	NA

GBPJPY.	7/18/2018	Average effective spread	0.00008942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008942
		Average book depth at 3 price increments	NA

GBPJPY.	7/19/2018	Average effective spread	0.00007587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007587
		Average book depth at 3 price increments	NA

GBPJPY.	7/20/2018	Average effective spread	0.00007254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007254
		Average book depth at 3 price increments	NA

GBPJPY.	7/23/2018	Average effective spread	0.00008669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008669
		Average book depth at 3 price increments	NA

GBPJPY.	7/24/2018	Average effective spread	0.00006599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006599
		Average book depth at 3 price increments	NA

GBPJPY.	7/25/2018	Average effective spread	0.00006817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006817
		Average book depth at 3 price increments	NA

GBPJPY.	7/26/2018	Average effective spread	0.00008033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008033
		Average book depth at 3 price increments	NA

GBPJPY.	7/27/2018	Average effective spread	0.00007026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007026
		Average book depth at 3 price increments	NA

GBPJPY.	7/30/2018	Average effective spread	0.00008207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008207
		Average book depth at 3 price increments	NA

GBPJPY.	7/31/2018	Average effective spread	0.00007684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007684
		Average book depth at 3 price increments	NA

GBPJPY.	8/1/2018	Average effective spread	0.00006419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006419
		Average book depth at 3 price increments	NA

GBPJPY.	8/2/2018	Average effective spread	0.00007324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007324
		Average book depth at 3 price increments	NA

GBPJPY.	8/3/2018	Average effective spread	0.00006393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006393
		Average book depth at 3 price increments	NA

GBPJPY.	8/6/2018	Average effective spread	0.00007648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007648
		Average book depth at 3 price increments	NA

GBPJPY.	8/7/2018	Average effective spread	0.00007621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007621
		Average book depth at 3 price increments	NA

GBPJPY.	8/8/2018	Average effective spread	0.00006799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006799
		Average book depth at 3 price increments	NA

GBPJPY.	8/9/2018	Average effective spread	0.00007088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007088
		Average book depth at 3 price increments	NA

GBPJPY.	8/10/2018	Average effective spread	0.0000722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000722
		Average book depth at 3 price increments	NA

GBPJPY.	8/13/2018	Average effective spread	0.00010065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010065
		Average book depth at 3 price increments	NA

GBPJPY.	8/14/2018	Average effective spread	0.00007981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007981
		Average book depth at 3 price increments	NA

GBPJPY.	8/15/2018	Average effective spread	0.0000836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000836
		Average book depth at 3 price increments	NA

GBPJPY.	8/16/2018	Average effective spread	0.00007294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007294
		Average book depth at 3 price increments	NA

GBPJPY.	8/17/2018	Average effective spread	0.00007561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007561
		Average book depth at 3 price increments	NA

GBPJPY.	8/20/2018	Average effective spread	0.00007336
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007336
		Average book depth at 3 price increments	NA

GBPJPY.	8/21/2018	Average effective spread	0.00006664
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006664
		Average book depth at 3 price increments	NA

GBPJPY.	8/22/2018	Average effective spread	0.00013934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013934
		Average book depth at 3 price increments	NA

GBPJPY.	8/23/2018	Average effective spread	0.00008011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008011
		Average book depth at 3 price increments	NA

GBPJPY.	8/24/2018	Average effective spread	0.00009438
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009438
		Average book depth at 3 price increments	NA

GBPJPY.	8/27/2018	Average effective spread	0.00006898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006898
		Average book depth at 3 price increments	NA

GBPJPY.	8/28/2018	Average effective spread	0.00006677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006677
		Average book depth at 3 price increments	NA

GBPJPY.	8/29/2018	Average effective spread	0.00010569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010569
		Average book depth at 3 price increments	NA

GBPJPY.	8/30/2018	Average effective spread	0.00008203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008203
		Average book depth at 3 price increments	NA

GBPJPY.	8/31/2018	Average effective spread	0.0000732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000732
		Average book depth at 3 price increments	NA

GBPJPY.	9/3/2018	Average effective spread	0.0001158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001158
		Average book depth at 3 price increments	NA

GBPJPY.	9/4/2018	Average effective spread	0.00008238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008238
		Average book depth at 3 price increments	NA

GBPJPY.	9/5/2018	Average effective spread	0.00007502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007502
		Average book depth at 3 price increments	NA

GBPJPY.	9/6/2018	Average effective spread	0.00007906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007906
		Average book depth at 3 price increments	NA

GBPJPY.	9/7/2018	Average effective spread	0.00007094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007094
		Average book depth at 3 price increments	NA

GBPJPY.	9/10/2018	Average effective spread	0.00007399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007399
		Average book depth at 3 price increments	NA

GBPJPY.	9/11/2018	Average effective spread	0.00007788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007788
		Average book depth at 3 price increments	NA

GBPJPY.	9/12/2018	Average effective spread	0.0000769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000769
		Average book depth at 3 price increments	NA

GBPJPY.	9/13/2018	Average effective spread	0.00006978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006978
		Average book depth at 3 price increments	NA

GBPJPY.	9/14/2018	Average effective spread	0.00007129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007129
		Average book depth at 3 price increments	NA

GBPJPY.	9/17/2018	Average effective spread	0.00002878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002878
		Average book depth at 3 price increments	NA

GBPJPY.	9/18/2018	Average effective spread	0.00004029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004029
		Average book depth at 3 price increments	NA

GBPJPY.	9/19/2018	Average effective spread	0.00005762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005762
		Average book depth at 3 price increments	NA

GBPJPY.	9/20/2018	Average effective spread	0.00005213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005213
		Average book depth at 3 price increments	NA

GBPJPY.	9/21/2018	Average effective spread	0.00006884
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006884
		Average book depth at 3 price increments	NA

GBPJPY.	9/24/2018	Average effective spread	0.0000812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000812
		Average book depth at 3 price increments	NA

GBPJPY.	9/25/2018	Average effective spread	0.00003799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003799
		Average book depth at 3 price increments	NA

GBPJPY.	9/26/2018	Average effective spread	0.00003532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003532
		Average book depth at 3 price increments	NA

GBPJPY.	9/27/2018	Average effective spread	0.00003865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003865
		Average book depth at 3 price increments	NA

GBPJPY.	9/28/2018	Average effective spread	0.00004245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004245
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/2/2018	Average effective spread	0.00030314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030314
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/3/2018	Average effective spread	0.00029018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029018
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/4/2018	Average effective spread	0.00031676
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031676
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/5/2018	Average effective spread	0.00034034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034034
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/6/2018	Average effective spread	0.00032343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032343
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/9/2018	Average effective spread	0.0003102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003102
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/10/2018	Average effective spread	0.00029101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029101
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/11/2018	Average effective spread	0.00029446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029446
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/12/2018	Average effective spread	0.0002743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002743
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/13/2018	Average effective spread	0.00027076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027076
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/16/2018	Average effective spread	0.00026677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026677
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/17/2018	Average effective spread	0.00026465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026465
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/18/2018	Average effective spread	0.00032003
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032003
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/19/2018	Average effective spread	0.00026927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026927
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/20/2018	Average effective spread	0.00026124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026124
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/23/2018	Average effective spread	0.00028744
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028744
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/24/2018	Average effective spread	0.00025814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025814
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/25/2018	Average effective spread	0.00025659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025659
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/26/2018	Average effective spread	0.00027283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027283
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/27/2018	Average effective spread	0.00026191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026191
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/30/2018	Average effective spread	0.00030179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030179
		Average book depth at 3 price increments	NA

GBPJPYmicro	7/31/2018	Average effective spread	0.00027469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027469
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/1/2018	Average effective spread	0.00026371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026371
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/2/2018	Average effective spread	0.00027481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027481
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/3/2018	Average effective spread	0.00025634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025634
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/6/2018	Average effective spread	0.00029003
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029003
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/7/2018	Average effective spread	0.0002604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002604
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/8/2018	Average effective spread	0.00025788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025788
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/9/2018	Average effective spread	0.00026721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026721
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/10/2018	Average effective spread	0.00026197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026197
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/13/2018	Average effective spread	0.0003166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003166
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/14/2018	Average effective spread	0.00028547
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028547
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/15/2018	Average effective spread	0.00027475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027475
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/16/2018	Average effective spread	0.00026719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026719
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/17/2018	Average effective spread	0.00027225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027225
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/20/2018	Average effective spread	0.00028334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028334
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/21/2018	Average effective spread	0.00025936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025936
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/22/2018	Average effective spread	0.00033314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033314
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/23/2018	Average effective spread	0.00028309
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028309
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/24/2018	Average effective spread	0.00027282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027282
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/27/2018	Average effective spread	0.0002705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002705
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/28/2018	Average effective spread	0.0002671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002671
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/29/2018	Average effective spread	0.00028403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028403
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/30/2018	Average effective spread	0.0002452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002452
		Average book depth at 3 price increments	NA

GBPJPYmicro	8/31/2018	Average effective spread	0.00023542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023542
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/3/2018	Average effective spread	0.00031606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031606
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/4/2018	Average effective spread	0.00025533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025533
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/5/2018	Average effective spread	0.00026252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026252
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/6/2018	Average effective spread	0.00024293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024293
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/7/2018	Average effective spread	0.00025753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025753
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/10/2018	Average effective spread	0.00025213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025213
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/11/2018	Average effective spread	0.00026303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026303
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/12/2018	Average effective spread	0.00026953
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026953
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/13/2018	Average effective spread	0.00026441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026441
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/14/2018	Average effective spread	0.00028981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028981
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/17/2018	Average effective spread	0.00024678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024678
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/18/2018	Average effective spread	0.00024142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024142
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/19/2018	Average effective spread	0.00029582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029582
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/20/2018	Average effective spread	0.00025212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025212
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/21/2018	Average effective spread	0.00026975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026975
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/24/2018	Average effective spread	0.00025302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025302
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/25/2018	Average effective spread	0.00024227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024227
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/26/2018	Average effective spread	0.00025273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025273
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/27/2018	Average effective spread	0.00023777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023777
		Average book depth at 3 price increments	NA

GBPJPYmicro	9/28/2018	Average effective spread	0.00024445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024445
		Average book depth at 3 price increments	NA

GBPNOK	7/2/2018	Average effective spread	0.00072014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072014
		Average book depth at 3 price increments	NA

GBPNOK	7/3/2018	Average effective spread	0.00074597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074597
		Average book depth at 3 price increments	NA

GBPNOK	7/4/2018	Average effective spread	0.00087747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087747
		Average book depth at 3 price increments	NA

GBPNOK	7/5/2018	Average effective spread	0.00071503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071503
		Average book depth at 3 price increments	NA

GBPNOK	7/6/2018	Average effective spread	0.00069742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069742
		Average book depth at 3 price increments	NA

GBPNOK	7/9/2018	Average effective spread	0.00081735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081735
		Average book depth at 3 price increments	NA

GBPNOK	7/10/2018	Average effective spread	0.0008319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008319
		Average book depth at 3 price increments	NA

GBPNOK	7/11/2018	Average effective spread	0.00074525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074525
		Average book depth at 3 price increments	NA

GBPNOK	7/12/2018	Average effective spread	0.00078323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078323
		Average book depth at 3 price increments	NA

GBPNOK	7/13/2018	Average effective spread	0.00068794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068794
		Average book depth at 3 price increments	NA

GBPNOK	7/16/2018	Average effective spread	0.00074624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074624
		Average book depth at 3 price increments	NA

GBPNOK	7/17/2018	Average effective spread	0.00085737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085737
		Average book depth at 3 price increments	NA

GBPNOK	7/18/2018	Average effective spread	0.00068648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068648
		Average book depth at 3 price increments	NA

GBPNOK	7/19/2018	Average effective spread	0.00072947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072947
		Average book depth at 3 price increments	NA

GBPNOK	7/20/2018	Average effective spread	0.00074506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074506
		Average book depth at 3 price increments	NA

GBPNOK	7/23/2018	Average effective spread	0.00070812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070812
		Average book depth at 3 price increments	NA

GBPNOK	7/24/2018	Average effective spread	0.00072785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072785
		Average book depth at 3 price increments	NA

GBPNOK	7/25/2018	Average effective spread	0.00068922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068922
		Average book depth at 3 price increments	NA

GBPNOK	7/26/2018	Average effective spread	0.00067349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067349
		Average book depth at 3 price increments	NA

GBPNOK	7/27/2018	Average effective spread	0.0007152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007152
		Average book depth at 3 price increments	NA

GBPNOK	7/30/2018	Average effective spread	0.00065879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065879
		Average book depth at 3 price increments	NA

GBPNOK	7/31/2018	Average effective spread	0.00072819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072819
		Average book depth at 3 price increments	NA

GBPNOK	8/1/2018	Average effective spread	0.00068754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068754
		Average book depth at 3 price increments	NA

GBPNOK	8/2/2018	Average effective spread	0.00082984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082984
		Average book depth at 3 price increments	NA

GBPNOK	8/3/2018	Average effective spread	0.00077493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077493
		Average book depth at 3 price increments	NA

GBPNOK	8/6/2018	Average effective spread	0.00109844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109844
		Average book depth at 3 price increments	NA

GBPNOK	8/7/2018	Average effective spread	0.00073614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073614
		Average book depth at 3 price increments	NA

GBPNOK	8/8/2018	Average effective spread	0.00072973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072973
		Average book depth at 3 price increments	NA

GBPNOK	8/9/2018	Average effective spread	0.00068033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068033
		Average book depth at 3 price increments	NA

GBPNOK	8/10/2018	Average effective spread	0.00069698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069698
		Average book depth at 3 price increments	NA

GBPNOK	8/13/2018	Average effective spread	0.00099024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099024
		Average book depth at 3 price increments	NA

GBPNOK	8/14/2018	Average effective spread	0.00067885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067885
		Average book depth at 3 price increments	NA

GBPNOK	8/15/2018	Average effective spread	0.00083981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083981
		Average book depth at 3 price increments	NA

GBPNOK	8/16/2018	Average effective spread	0.00074588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074588
		Average book depth at 3 price increments	NA

GBPNOK	8/17/2018	Average effective spread	0.00066255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066255
		Average book depth at 3 price increments	NA

GBPNOK	8/21/2018	Average effective spread	0.00065004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065004
		Average book depth at 3 price increments	NA

GBPNOK	8/22/2018	Average effective spread	0.00091132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091132
		Average book depth at 3 price increments	NA

GBPNOK	8/23/2018	Average effective spread	0.00105463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105463
		Average book depth at 3 price increments	NA

GBPNOK	8/24/2018	Average effective spread	0.00067811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067811
		Average book depth at 3 price increments	NA

GBPNOK	8/27/2018	Average effective spread	0.0006605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006605
		Average book depth at 3 price increments	NA

GBPNOK	8/28/2018	Average effective spread	0.00064614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064614
		Average book depth at 3 price increments	NA

GBPNOK	8/29/2018	Average effective spread	0.00067265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067265
		Average book depth at 3 price increments	NA

GBPNOK	8/30/2018	Average effective spread	0.00068409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068409
		Average book depth at 3 price increments	NA

GBPNOK	8/31/2018	Average effective spread	0.00081161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081161
		Average book depth at 3 price increments	NA

GBPNOK	9/3/2018	Average effective spread	0.00077422
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077422
		Average book depth at 3 price increments	NA

GBPNOK	9/5/2018	Average effective spread	0.00082101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082101
		Average book depth at 3 price increments	NA

GBPNOK	9/6/2018	Average effective spread	0.0006965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006965
		Average book depth at 3 price increments	NA

GBPNOK	9/7/2018	Average effective spread	0.00069268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069268
		Average book depth at 3 price increments	NA

GBPNOK	9/11/2018	Average effective spread	0.00080118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080118
		Average book depth at 3 price increments	NA

GBPNOK	9/12/2018	Average effective spread	0.00075958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075958
		Average book depth at 3 price increments	NA

GBPNOK	9/13/2018	Average effective spread	0.00075383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075383
		Average book depth at 3 price increments	NA

GBPNOK	9/14/2018	Average effective spread	0.00129126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129126
		Average book depth at 3 price increments	NA

GBPNOK	9/17/2018	Average effective spread	0.00064341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064341
		Average book depth at 3 price increments	NA

GBPNOK	9/18/2018	Average effective spread	0.00067161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067161
		Average book depth at 3 price increments	NA

GBPNOK	9/19/2018	Average effective spread	0.00071465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071465
		Average book depth at 3 price increments	NA

GBPNOK	9/20/2018	Average effective spread	0.00072292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072292
		Average book depth at 3 price increments	NA

GBPNOK	9/21/2018	Average effective spread	0.00084306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084306
		Average book depth at 3 price increments	NA

GBPNOK	9/25/2018	Average effective spread	0.00067554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067554
		Average book depth at 3 price increments	NA

GBPNOK	9/26/2018	Average effective spread	0.00079537
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079537
		Average book depth at 3 price increments	NA

GBPNOK	9/27/2018	Average effective spread	0.00076101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076101
		Average book depth at 3 price increments	NA

GBPNOK	9/28/2018	Average effective spread	0.00086079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086079
		Average book depth at 3 price increments	NA

GBPNOK.	7/18/2018	Average effective spread	0.00048384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048384
		Average book depth at 3 price increments	NA

GBPNOK.	7/20/2018	Average effective spread	0.00115382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115382
		Average book depth at 3 price increments	NA

GBPNOK.	7/23/2018	Average effective spread	0.00056614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056614
		Average book depth at 3 price increments	NA

GBPNOK.	7/24/2018	Average effective spread	0.00156305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156305
		Average book depth at 3 price increments	NA

GBPNOK.	7/25/2018	Average effective spread	0.00067794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067794
		Average book depth at 3 price increments	NA

GBPNOK.	7/30/2018	Average effective spread	0.00051948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051948
		Average book depth at 3 price increments	NA

GBPNOK.	8/7/2018	Average effective spread	0.00053537
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053537
		Average book depth at 3 price increments	NA

GBPNOK.	8/13/2018	Average effective spread	0.00049845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049845
		Average book depth at 3 price increments	NA

GBPNOK.	8/15/2018	Average effective spread	0.00050973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050973
		Average book depth at 3 price increments	NA

GBPNOK.	8/29/2018	Average effective spread	0.00056717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056717
		Average book depth at 3 price increments	NA

GBPNOK.	8/30/2018	Average effective spread	0.00047723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047723
		Average book depth at 3 price increments	NA

GBPNOK.	8/31/2018	Average effective spread	0.0006084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006084
		Average book depth at 3 price increments	NA

GBPNOK.	9/3/2018	Average effective spread	0.00054235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054235
		Average book depth at 3 price increments	NA

GBPNOK.	9/4/2018	Average effective spread	0.00056922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056922
		Average book depth at 3 price increments	NA

GBPNOK.	9/5/2018	Average effective spread	0.00067947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067947
		Average book depth at 3 price increments	NA

GBPNOK.	9/6/2018	Average effective spread	0.00049845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049845
		Average book depth at 3 price increments	NA

GBPNOK.	9/7/2018	Average effective spread	0.00061469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061469
		Average book depth at 3 price increments	NA

GBPNOK.	9/10/2018	Average effective spread	0.0011928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011928
		Average book depth at 3 price increments	NA

GBPNOK.	9/11/2018	Average effective spread	0.00158561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00158561
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/2/2018	Average effective spread	0.00105426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105426
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/3/2018	Average effective spread	0.00075241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075241
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/4/2018	Average effective spread	0.00074362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074362
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/5/2018	Average effective spread	0.00072271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072271
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/6/2018	Average effective spread	0.00083133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083133
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/9/2018	Average effective spread	0.00092137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092137
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/10/2018	Average effective spread	0.00098529
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098529
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/11/2018	Average effective spread	0.00076679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076679
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/12/2018	Average effective spread	0.00076499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076499
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/13/2018	Average effective spread	0.00078876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078876
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/16/2018	Average effective spread	0.00068882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068882
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/17/2018	Average effective spread	0.00075557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075557
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/18/2018	Average effective spread	0.00097759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097759
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/19/2018	Average effective spread	0.0007334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007334
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/20/2018	Average effective spread	0.00072633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072633
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/23/2018	Average effective spread	0.0007646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007646
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/24/2018	Average effective spread	0.0007532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007532
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/25/2018	Average effective spread	0.00072781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072781
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/26/2018	Average effective spread	0.00066819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066819
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/27/2018	Average effective spread	0.00114224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114224
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/30/2018	Average effective spread	0.00076259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076259
		Average book depth at 3 price increments	NA

GBPNOKmicro	7/31/2018	Average effective spread	0.00071134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071134
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/1/2018	Average effective spread	0.00079884
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079884
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/2/2018	Average effective spread	0.00072888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072888
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/3/2018	Average effective spread	0.00080511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080511
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/6/2018	Average effective spread	0.00074066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074066
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/7/2018	Average effective spread	0.00081067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081067
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/8/2018	Average effective spread	0.00114818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114818
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/9/2018	Average effective spread	0.00072601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072601
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/10/2018	Average effective spread	0.00075802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075802
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/13/2018	Average effective spread	0.00089639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089639
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/14/2018	Average effective spread	0.00067264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067264
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/15/2018	Average effective spread	0.00074432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074432
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/16/2018	Average effective spread	0.00067445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067445
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/17/2018	Average effective spread	0.00069563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069563
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/20/2018	Average effective spread	0.00079783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079783
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/21/2018	Average effective spread	0.00069683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069683
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/22/2018	Average effective spread	0.00074088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074088
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/23/2018	Average effective spread	0.00071238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071238
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/24/2018	Average effective spread	0.00080637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080637
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/27/2018	Average effective spread	0.0008528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008528
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/28/2018	Average effective spread	0.00089703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089703
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/29/2018	Average effective spread	0.00067546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067546
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/30/2018	Average effective spread	0.0007444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007444
		Average book depth at 3 price increments	NA

GBPNOKmicro	8/31/2018	Average effective spread	0.00070535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070535
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/3/2018	Average effective spread	0.00072662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072662
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/4/2018	Average effective spread	0.00065227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065227
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/5/2018	Average effective spread	0.00073372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073372
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/6/2018	Average effective spread	0.00083465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083465
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/7/2018	Average effective spread	0.00084133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084133
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/10/2018	Average effective spread	0.0008311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008311
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/11/2018	Average effective spread	0.00076349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076349
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/12/2018	Average effective spread	0.00081654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081654
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/13/2018	Average effective spread	0.00071563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071563
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/14/2018	Average effective spread	0.00092089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092089
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/17/2018	Average effective spread	0.00080252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080252
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/18/2018	Average effective spread	0.00079522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079522
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/19/2018	Average effective spread	0.00087588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087588
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/20/2018	Average effective spread	0.00075612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075612
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/21/2018	Average effective spread	0.00085384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085384
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/24/2018	Average effective spread	0.00068577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068577
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/25/2018	Average effective spread	0.00071297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071297
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/26/2018	Average effective spread	0.00076511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076511
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/27/2018	Average effective spread	0.00074082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074082
		Average book depth at 3 price increments	NA

GBPNOKmicro	9/28/2018	Average effective spread	0.00078011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078011
		Average book depth at 3 price increments	NA

GBPNZD	7/2/2018	Average effective spread	0.00054066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054066
		Average book depth at 3 price increments	NA

GBPNZD	7/3/2018	Average effective spread	0.00047985
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047985
		Average book depth at 3 price increments	NA

GBPNZD	7/4/2018	Average effective spread	0.00060061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060061
		Average book depth at 3 price increments	NA

GBPNZD	7/5/2018	Average effective spread	0.00050607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050607
		Average book depth at 3 price increments	NA

GBPNZD	7/6/2018	Average effective spread	0.00052374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052374
		Average book depth at 3 price increments	NA

GBPNZD	7/9/2018	Average effective spread	0.00056213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056213
		Average book depth at 3 price increments	NA

GBPNZD	7/10/2018	Average effective spread	0.00050324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050324
		Average book depth at 3 price increments	NA

GBPNZD	7/11/2018	Average effective spread	0.00052425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052425
		Average book depth at 3 price increments	NA

GBPNZD	7/12/2018	Average effective spread	0.00050858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050858
		Average book depth at 3 price increments	NA

GBPNZD	7/13/2018	Average effective spread	0.00050955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050955
		Average book depth at 3 price increments	NA

GBPNZD	7/16/2018	Average effective spread	0.00052669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052669
		Average book depth at 3 price increments	NA

GBPNZD	7/17/2018	Average effective spread	0.00048445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048445
		Average book depth at 3 price increments	NA

GBPNZD	7/18/2018	Average effective spread	0.00056648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056648
		Average book depth at 3 price increments	NA

GBPNZD	7/19/2018	Average effective spread	0.00048118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048118
		Average book depth at 3 price increments	NA

GBPNZD	7/20/2018	Average effective spread	0.00050489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050489
		Average book depth at 3 price increments	NA

GBPNZD	7/23/2018	Average effective spread	0.00055162
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055162
		Average book depth at 3 price increments	NA

GBPNZD	7/24/2018	Average effective spread	0.00054456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054456
		Average book depth at 3 price increments	NA

GBPNZD	7/25/2018	Average effective spread	0.00050802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050802
		Average book depth at 3 price increments	NA

GBPNZD	7/26/2018	Average effective spread	0.00050589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050589
		Average book depth at 3 price increments	NA

GBPNZD	7/27/2018	Average effective spread	0.00051212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051212
		Average book depth at 3 price increments	NA

GBPNZD	7/30/2018	Average effective spread	0.00058851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058851
		Average book depth at 3 price increments	NA

GBPNZD	7/31/2018	Average effective spread	0.00049755
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049755
		Average book depth at 3 price increments	NA

GBPNZD	8/1/2018	Average effective spread	0.00052074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052074
		Average book depth at 3 price increments	NA

GBPNZD	8/2/2018	Average effective spread	0.00053591
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053591
		Average book depth at 3 price increments	NA

GBPNZD	8/3/2018	Average effective spread	0.00059967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059967
		Average book depth at 3 price increments	NA

GBPNZD	8/6/2018	Average effective spread	0.00055277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055277
		Average book depth at 3 price increments	NA

GBPNZD	8/7/2018	Average effective spread	0.00046819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046819
		Average book depth at 3 price increments	NA

GBPNZD	8/8/2018	Average effective spread	0.00053568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053568
		Average book depth at 3 price increments	NA

GBPNZD	8/9/2018	Average effective spread	0.00065665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065665
		Average book depth at 3 price increments	NA

GBPNZD	8/10/2018	Average effective spread	0.00053992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053992
		Average book depth at 3 price increments	NA

GBPNZD	8/13/2018	Average effective spread	0.00058534
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058534
		Average book depth at 3 price increments	NA

GBPNZD	8/14/2018	Average effective spread	0.000482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000482
		Average book depth at 3 price increments	NA

GBPNZD	8/15/2018	Average effective spread	0.00056654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056654
		Average book depth at 3 price increments	NA

GBPNZD	8/16/2018	Average effective spread	0.00055273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055273
		Average book depth at 3 price increments	NA

GBPNZD	8/17/2018	Average effective spread	0.00062201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062201
		Average book depth at 3 price increments	NA

GBPNZD	8/20/2018	Average effective spread	0.00053423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053423
		Average book depth at 3 price increments	NA

GBPNZD	8/21/2018	Average effective spread	0.00051227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051227
		Average book depth at 3 price increments	NA

GBPNZD	8/22/2018	Average effective spread	0.00063532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063532
		Average book depth at 3 price increments	NA

GBPNZD	8/23/2018	Average effective spread	0.00053393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053393
		Average book depth at 3 price increments	NA

GBPNZD	8/24/2018	Average effective spread	0.0006201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006201
		Average book depth at 3 price increments	NA

GBPNZD	8/27/2018	Average effective spread	0.00051857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051857
		Average book depth at 3 price increments	NA

GBPNZD	8/28/2018	Average effective spread	0.00047221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047221
		Average book depth at 3 price increments	NA

GBPNZD	8/29/2018	Average effective spread	0.00051395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051395
		Average book depth at 3 price increments	NA

GBPNZD	8/30/2018	Average effective spread	0.00052867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052867
		Average book depth at 3 price increments	NA

GBPNZD	8/31/2018	Average effective spread	0.00055361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055361
		Average book depth at 3 price increments	NA

GBPNZD	9/3/2018	Average effective spread	0.00062749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062749
		Average book depth at 3 price increments	NA

GBPNZD	9/4/2018	Average effective spread	0.00052026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052026
		Average book depth at 3 price increments	NA

GBPNZD	9/5/2018	Average effective spread	0.00055567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055567
		Average book depth at 3 price increments	NA

GBPNZD	9/6/2018	Average effective spread	0.00049888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049888
		Average book depth at 3 price increments	NA

GBPNZD	9/7/2018	Average effective spread	0.00056927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056927
		Average book depth at 3 price increments	NA

GBPNZD	9/10/2018	Average effective spread	0.00053791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053791
		Average book depth at 3 price increments	NA

GBPNZD	9/11/2018	Average effective spread	0.00062395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062395
		Average book depth at 3 price increments	NA

GBPNZD	9/12/2018	Average effective spread	0.00051021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051021
		Average book depth at 3 price increments	NA

GBPNZD	9/13/2018	Average effective spread	0.00056025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056025
		Average book depth at 3 price increments	NA

GBPNZD	9/14/2018	Average effective spread	0.00061406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061406
		Average book depth at 3 price increments	NA

GBPNZD	9/17/2018	Average effective spread	0.00056315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056315
		Average book depth at 3 price increments	NA

GBPNZD	9/18/2018	Average effective spread	0.00064437
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064437
		Average book depth at 3 price increments	NA

GBPNZD	9/19/2018	Average effective spread	0.00057935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057935
		Average book depth at 3 price increments	NA

GBPNZD	9/20/2018	Average effective spread	0.0006118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006118
		Average book depth at 3 price increments	NA

GBPNZD	9/21/2018	Average effective spread	0.00051085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051085
		Average book depth at 3 price increments	NA

GBPNZD	9/24/2018	Average effective spread	0.00052604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052604
		Average book depth at 3 price increments	NA

GBPNZD	9/25/2018	Average effective spread	0.0005279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005279
		Average book depth at 3 price increments	NA

GBPNZD	9/26/2018	Average effective spread	0.00059999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059999
		Average book depth at 3 price increments	NA

GBPNZD	9/27/2018	Average effective spread	0.00056828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056828
		Average book depth at 3 price increments	NA

GBPNZD	9/28/2018	Average effective spread	0.00051891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051891
		Average book depth at 3 price increments	NA

GBPNZD.	7/2/2018	Average effective spread	0.00038819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038819
		Average book depth at 3 price increments	NA

GBPNZD.	7/3/2018	Average effective spread	0.00026859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026859
		Average book depth at 3 price increments	NA

GBPNZD.	7/4/2018	Average effective spread	0.0003469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003469
		Average book depth at 3 price increments	NA

GBPNZD.	7/5/2018	Average effective spread	0.00025635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025635
		Average book depth at 3 price increments	NA

GBPNZD.	7/6/2018	Average effective spread	0.00034834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034834
		Average book depth at 3 price increments	NA

GBPNZD.	7/9/2018	Average effective spread	0.00029011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029011
		Average book depth at 3 price increments	NA

GBPNZD.	7/10/2018	Average effective spread	0.00028804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028804
		Average book depth at 3 price increments	NA

GBPNZD.	7/11/2018	Average effective spread	0.0002837
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002837
		Average book depth at 3 price increments	NA

GBPNZD.	7/12/2018	Average effective spread	0.00037255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037255
		Average book depth at 3 price increments	NA

GBPNZD.	7/13/2018	Average effective spread	0.00040117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040117
		Average book depth at 3 price increments	NA

GBPNZD.	7/16/2018	Average effective spread	0.00030846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030846
		Average book depth at 3 price increments	NA

GBPNZD.	7/17/2018	Average effective spread	0.00027136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027136
		Average book depth at 3 price increments	NA

GBPNZD.	7/18/2018	Average effective spread	0.00037274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037274
		Average book depth at 3 price increments	NA

GBPNZD.	7/19/2018	Average effective spread	0.00030257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030257
		Average book depth at 3 price increments	NA

GBPNZD.	7/20/2018	Average effective spread	0.0002838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002838
		Average book depth at 3 price increments	NA

GBPNZD.	7/23/2018	Average effective spread	0.00034696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034696
		Average book depth at 3 price increments	NA

GBPNZD.	7/24/2018	Average effective spread	0.00038369
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038369
		Average book depth at 3 price increments	NA

GBPNZD.	7/25/2018	Average effective spread	0.00025903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025903
		Average book depth at 3 price increments	NA

GBPNZD.	7/26/2018	Average effective spread	0.00043472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043472
		Average book depth at 3 price increments	NA

GBPNZD.	7/27/2018	Average effective spread	0.00026037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026037
		Average book depth at 3 price increments	NA

GBPNZD.	7/30/2018	Average effective spread	0.00026703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026703
		Average book depth at 3 price increments	NA

GBPNZD.	7/31/2018	Average effective spread	0.00049093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049093
		Average book depth at 3 price increments	NA

GBPNZD.	8/1/2018	Average effective spread	0.00026973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026973
		Average book depth at 3 price increments	NA

GBPNZD.	8/2/2018	Average effective spread	0.00029752
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029752
		Average book depth at 3 price increments	NA

GBPNZD.	8/3/2018	Average effective spread	0.00036637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036637
		Average book depth at 3 price increments	NA

GBPNZD.	8/6/2018	Average effective spread	0.00040143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040143
		Average book depth at 3 price increments	NA

GBPNZD.	8/7/2018	Average effective spread	0.00035194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035194
		Average book depth at 3 price increments	NA

GBPNZD.	8/8/2018	Average effective spread	0.00040632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040632
		Average book depth at 3 price increments	NA

GBPNZD.	8/9/2018	Average effective spread	0.00045299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045299
		Average book depth at 3 price increments	NA

GBPNZD.	8/10/2018	Average effective spread	0.00028048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028048
		Average book depth at 3 price increments	NA

GBPNZD.	8/13/2018	Average effective spread	0.00057101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057101
		Average book depth at 3 price increments	NA

GBPNZD.	8/14/2018	Average effective spread	0.00027236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027236
		Average book depth at 3 price increments	NA

GBPNZD.	8/15/2018	Average effective spread	0.00032252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032252
		Average book depth at 3 price increments	NA

GBPNZD.	8/16/2018	Average effective spread	0.00027522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027522
		Average book depth at 3 price increments	NA

GBPNZD.	8/17/2018	Average effective spread	0.00030791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030791
		Average book depth at 3 price increments	NA

GBPNZD.	8/20/2018	Average effective spread	0.00040413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040413
		Average book depth at 3 price increments	NA

GBPNZD.	8/21/2018	Average effective spread	0.00026419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026419
		Average book depth at 3 price increments	NA

GBPNZD.	8/22/2018	Average effective spread	0.00048901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048901
		Average book depth at 3 price increments	NA

GBPNZD.	8/23/2018	Average effective spread	0.00028802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028802
		Average book depth at 3 price increments	NA

GBPNZD.	8/24/2018	Average effective spread	0.00032636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032636
		Average book depth at 3 price increments	NA

GBPNZD.	8/27/2018	Average effective spread	0.00028522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028522
		Average book depth at 3 price increments	NA

GBPNZD.	8/28/2018	Average effective spread	0.00035976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035976
		Average book depth at 3 price increments	NA

GBPNZD.	8/29/2018	Average effective spread	0.00030684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030684
		Average book depth at 3 price increments	NA

GBPNZD.	8/30/2018	Average effective spread	0.00032819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032819
		Average book depth at 3 price increments	NA

GBPNZD.	8/31/2018	Average effective spread	0.00027822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027822
		Average book depth at 3 price increments	NA

GBPNZD.	9/3/2018	Average effective spread	0.00041544
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041544
		Average book depth at 3 price increments	NA

GBPNZD.	9/4/2018	Average effective spread	0.00026992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026992
		Average book depth at 3 price increments	NA

GBPNZD.	9/5/2018	Average effective spread	0.00031955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031955
		Average book depth at 3 price increments	NA

GBPNZD.	9/6/2018	Average effective spread	0.00054739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054739
		Average book depth at 3 price increments	NA

GBPNZD.	9/7/2018	Average effective spread	0.00033735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033735
		Average book depth at 3 price increments	NA

GBPNZD.	9/10/2018	Average effective spread	0.000318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000318
		Average book depth at 3 price increments	NA

GBPNZD.	9/11/2018	Average effective spread	0.00032206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032206
		Average book depth at 3 price increments	NA

GBPNZD.	9/12/2018	Average effective spread	0.00054889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054889
		Average book depth at 3 price increments	NA

GBPNZD.	9/13/2018	Average effective spread	0.00044756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044756
		Average book depth at 3 price increments	NA

GBPNZD.	9/14/2018	Average effective spread	0.00028404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028404
		Average book depth at 3 price increments	NA

GBPNZD.	9/17/2018	Average effective spread	0.00027804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027804
		Average book depth at 3 price increments	NA

GBPNZD.	9/18/2018	Average effective spread	0.00050546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050546
		Average book depth at 3 price increments	NA

GBPNZD.	9/19/2018	Average effective spread	0.00031236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031236
		Average book depth at 3 price increments	NA

GBPNZD.	9/20/2018	Average effective spread	0.00055202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055202
		Average book depth at 3 price increments	NA

GBPNZD.	9/21/2018	Average effective spread	0.00041512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041512
		Average book depth at 3 price increments	NA

GBPNZD.	9/24/2018	Average effective spread	0.00035295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035295
		Average book depth at 3 price increments	NA

GBPNZD.	9/25/2018	Average effective spread	0.00029113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029113
		Average book depth at 3 price increments	NA

GBPNZD.	9/26/2018	Average effective spread	0.00047563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047563
		Average book depth at 3 price increments	NA

GBPNZD.	9/27/2018	Average effective spread	0.00036492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036492
		Average book depth at 3 price increments	NA

GBPNZD.	9/28/2018	Average effective spread	0.0002596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002596
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/2/2018	Average effective spread	0.00058698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058698
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/3/2018	Average effective spread	0.00049666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049666
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/4/2018	Average effective spread	0.00054033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054033
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/5/2018	Average effective spread	0.00051572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051572
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/6/2018	Average effective spread	0.00057588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057588
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/9/2018	Average effective spread	0.00058757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058757
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/10/2018	Average effective spread	0.00049611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049611
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/11/2018	Average effective spread	0.00061206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061206
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/12/2018	Average effective spread	0.00063289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063289
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/13/2018	Average effective spread	0.00049854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049854
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/16/2018	Average effective spread	0.00057566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057566
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/17/2018	Average effective spread	0.00051383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051383
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/18/2018	Average effective spread	0.00056408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056408
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/19/2018	Average effective spread	0.00048838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048838
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/20/2018	Average effective spread	0.00050425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050425
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/23/2018	Average effective spread	0.00057282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057282
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/24/2018	Average effective spread	0.00055141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055141
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/25/2018	Average effective spread	0.00051219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051219
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/26/2018	Average effective spread	0.0004892
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004892
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/27/2018	Average effective spread	0.00051382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051382
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/30/2018	Average effective spread	0.00058808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058808
		Average book depth at 3 price increments	NA

GBPNZDmicro	7/31/2018	Average effective spread	0.00055919
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055919
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/1/2018	Average effective spread	0.00054284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054284
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/2/2018	Average effective spread	0.00060972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060972
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/3/2018	Average effective spread	0.00062646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062646
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/6/2018	Average effective spread	0.00056659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056659
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/7/2018	Average effective spread	0.00052798
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052798
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/8/2018	Average effective spread	0.00067455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067455
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/9/2018	Average effective spread	0.00071079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071079
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/10/2018	Average effective spread	0.00053496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053496
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/13/2018	Average effective spread	0.00064776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064776
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/14/2018	Average effective spread	0.00052597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052597
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/15/2018	Average effective spread	0.000585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000585
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/16/2018	Average effective spread	0.00052089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052089
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/17/2018	Average effective spread	0.00059746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059746
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/20/2018	Average effective spread	0.00056616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056616
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/21/2018	Average effective spread	0.00049398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049398
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/22/2018	Average effective spread	0.00077273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077273
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/23/2018	Average effective spread	0.0006198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006198
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/24/2018	Average effective spread	0.0006839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006839
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/27/2018	Average effective spread	0.00060014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060014
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/28/2018	Average effective spread	0.0005198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005198
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/29/2018	Average effective spread	0.00055635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055635
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/30/2018	Average effective spread	0.00055379
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055379
		Average book depth at 3 price increments	NA

GBPNZDmicro	8/31/2018	Average effective spread	0.00054442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054442
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/3/2018	Average effective spread	0.00072981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072981
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/4/2018	Average effective spread	0.00054846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054846
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/5/2018	Average effective spread	0.00055825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055825
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/6/2018	Average effective spread	0.00055331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055331
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/7/2018	Average effective spread	0.00055103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055103
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/10/2018	Average effective spread	0.00053951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053951
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/11/2018	Average effective spread	0.00063552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063552
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/12/2018	Average effective spread	0.00055061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055061
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/13/2018	Average effective spread	0.00055142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055142
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/14/2018	Average effective spread	0.00062146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062146
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/17/2018	Average effective spread	0.00053526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053526
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/18/2018	Average effective spread	0.00053967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053967
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/19/2018	Average effective spread	0.00065325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065325
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/20/2018	Average effective spread	0.00080679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080679
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/21/2018	Average effective spread	0.00051624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051624
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/24/2018	Average effective spread	0.00054195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054195
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/25/2018	Average effective spread	0.0005268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005268
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/26/2018	Average effective spread	0.0006574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006574
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/27/2018	Average effective spread	0.00062447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062447
		Average book depth at 3 price increments	NA

GBPNZDmicro	9/28/2018	Average effective spread	0.00062111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062111
		Average book depth at 3 price increments	NA

GBPSEK	7/2/2018	Average effective spread	0.0007764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007764
		Average book depth at 3 price increments	NA

GBPSEK	7/3/2018	Average effective spread	0.0007701
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007701
		Average book depth at 3 price increments	NA

GBPSEK	7/4/2018	Average effective spread	0.00092375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092375
		Average book depth at 3 price increments	NA

GBPSEK	7/5/2018	Average effective spread	0.0007457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007457
		Average book depth at 3 price increments	NA

GBPSEK	7/6/2018	Average effective spread	0.00075688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075688
		Average book depth at 3 price increments	NA

GBPSEK	7/9/2018	Average effective spread	0.00074345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074345
		Average book depth at 3 price increments	NA

GBPSEK	7/10/2018	Average effective spread	0.00079728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079728
		Average book depth at 3 price increments	NA

GBPSEK	7/11/2018	Average effective spread	0.00079177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079177
		Average book depth at 3 price increments	NA

GBPSEK	7/12/2018	Average effective spread	0.00091955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091955
		Average book depth at 3 price increments	NA

GBPSEK	7/13/2018	Average effective spread	0.00077244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077244
		Average book depth at 3 price increments	NA

GBPSEK	7/16/2018	Average effective spread	0.00095108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095108
		Average book depth at 3 price increments	NA

GBPSEK	7/17/2018	Average effective spread	0.00079036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079036
		Average book depth at 3 price increments	NA

GBPSEK	7/18/2018	Average effective spread	0.00088879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088879
		Average book depth at 3 price increments	NA

GBPSEK	7/19/2018	Average effective spread	0.00084112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084112
		Average book depth at 3 price increments	NA

GBPSEK	7/20/2018	Average effective spread	0.00124068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124068
		Average book depth at 3 price increments	NA

GBPSEK	7/23/2018	Average effective spread	0.00120927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00120927
		Average book depth at 3 price increments	NA

GBPSEK	7/24/2018	Average effective spread	0.00075337
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075337
		Average book depth at 3 price increments	NA

GBPSEK	7/25/2018	Average effective spread	0.00073608
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073608
		Average book depth at 3 price increments	NA

GBPSEK	7/26/2018	Average effective spread	0.00086823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086823
		Average book depth at 3 price increments	NA

GBPSEK	7/27/2018	Average effective spread	0.00075471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075471
		Average book depth at 3 price increments	NA

GBPSEK	7/30/2018	Average effective spread	0.00093269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093269
		Average book depth at 3 price increments	NA

GBPSEK	7/31/2018	Average effective spread	0.00073599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073599
		Average book depth at 3 price increments	NA

GBPSEK	8/1/2018	Average effective spread	0.00072543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072543
		Average book depth at 3 price increments	NA

GBPSEK	8/2/2018	Average effective spread	0.00073813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073813
		Average book depth at 3 price increments	NA

GBPSEK	8/3/2018	Average effective spread	0.00072234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072234
		Average book depth at 3 price increments	NA

GBPSEK	8/7/2018	Average effective spread	0.00073495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073495
		Average book depth at 3 price increments	NA

GBPSEK	8/8/2018	Average effective spread	0.00072574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072574
		Average book depth at 3 price increments	NA

GBPSEK	8/9/2018	Average effective spread	0.00075462
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075462
		Average book depth at 3 price increments	NA

GBPSEK	8/10/2018	Average effective spread	0.00077941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077941
		Average book depth at 3 price increments	NA

GBPSEK	8/13/2018	Average effective spread	0.00106633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106633
		Average book depth at 3 price increments	NA

GBPSEK	8/14/2018	Average effective spread	0.00082271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082271
		Average book depth at 3 price increments	NA

GBPSEK	8/15/2018	Average effective spread	0.00074852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074852
		Average book depth at 3 price increments	NA

GBPSEK	8/16/2018	Average effective spread	0.00102815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102815
		Average book depth at 3 price increments	NA

GBPSEK	8/17/2018	Average effective spread	0.00078076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078076
		Average book depth at 3 price increments	NA

GBPSEK	8/20/2018	Average effective spread	0.00091081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091081
		Average book depth at 3 price increments	NA

GBPSEK	8/21/2018	Average effective spread	0.00111535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111535
		Average book depth at 3 price increments	NA

GBPSEK	8/22/2018	Average effective spread	0.00077451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077451
		Average book depth at 3 price increments	NA

GBPSEK	8/28/2018	Average effective spread	0.00073398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073398
		Average book depth at 3 price increments	NA

GBPSEK	8/29/2018	Average effective spread	0.00075705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075705
		Average book depth at 3 price increments	NA

GBPSEK	8/30/2018	Average effective spread	0.00072248
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072248
		Average book depth at 3 price increments	NA

GBPSEK	8/31/2018	Average effective spread	0.00103455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103455
		Average book depth at 3 price increments	NA

GBPSEK	9/3/2018	Average effective spread	0.00087329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087329
		Average book depth at 3 price increments	NA

GBPSEK	9/4/2018	Average effective spread	0.00127016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127016
		Average book depth at 3 price increments	NA

GBPSEK	9/5/2018	Average effective spread	0.00085485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085485
		Average book depth at 3 price increments	NA

GBPSEK	9/6/2018	Average effective spread	0.0007301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007301
		Average book depth at 3 price increments	NA

GBPSEK	9/7/2018	Average effective spread	0.00071798
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071798
		Average book depth at 3 price increments	NA

GBPSEK	9/10/2018	Average effective spread	0.00074917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074917
		Average book depth at 3 price increments	NA

GBPSEK	9/11/2018	Average effective spread	0.00092644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092644
		Average book depth at 3 price increments	NA

GBPSEK	9/13/2018	Average effective spread	0.00071846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071846
		Average book depth at 3 price increments	NA

GBPSEK	9/17/2018	Average effective spread	0.0010743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010743
		Average book depth at 3 price increments	NA

GBPSEK	9/18/2018	Average effective spread	0.0012212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012212
		Average book depth at 3 price increments	NA

GBPSEK	9/19/2018	Average effective spread	0.00076226
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076226
		Average book depth at 3 price increments	NA

GBPSEK	9/20/2018	Average effective spread	0.00088838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088838
		Average book depth at 3 price increments	NA

GBPSEK	9/21/2018	Average effective spread	0.00074389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074389
		Average book depth at 3 price increments	NA

GBPSEK	9/24/2018	Average effective spread	0.00081207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081207
		Average book depth at 3 price increments	NA

GBPSEK	9/25/2018	Average effective spread	0.00105491
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105491
		Average book depth at 3 price increments	NA

GBPSEK	9/26/2018	Average effective spread	0.00139635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00139635
		Average book depth at 3 price increments	NA

GBPSEK	9/27/2018	Average effective spread	0.00086148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086148
		Average book depth at 3 price increments	NA

GBPSEK.	7/2/2018	Average effective spread	0.00049271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049271
		Average book depth at 3 price increments	NA

GBPSEK.	7/3/2018	Average effective spread	0.00038396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038396
		Average book depth at 3 price increments	NA

GBPSEK.	7/4/2018	Average effective spread	0.00042032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042032
		Average book depth at 3 price increments	NA

GBPSEK.	7/5/2018	Average effective spread	0.00040464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040464
		Average book depth at 3 price increments	NA

GBPSEK.	7/16/2018	Average effective spread	0.00129343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129343
		Average book depth at 3 price increments	NA

GBPSEK.	7/18/2018	Average effective spread	0.00043898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043898
		Average book depth at 3 price increments	NA

GBPSEK.	7/26/2018	Average effective spread	0.00042759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042759
		Average book depth at 3 price increments	NA

GBPSEK.	8/1/2018	Average effective spread	0.00044989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044989
		Average book depth at 3 price increments	NA

GBPSEK.	8/31/2018	Average effective spread	0.00040419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040419
		Average book depth at 3 price increments	NA

GBPSEK.	9/3/2018	Average effective spread	0.00042371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042371
		Average book depth at 3 price increments	NA

GBPSEK.	9/4/2018	Average effective spread	0.00046249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046249
		Average book depth at 3 price increments	NA

GBPSEK.	9/5/2018	Average effective spread	0.00053941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053941
		Average book depth at 3 price increments	NA

GBPSEK.	9/6/2018	Average effective spread	0.00044795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044795
		Average book depth at 3 price increments	NA

GBPSEK.	9/7/2018	Average effective spread	0.00080864
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080864
		Average book depth at 3 price increments	NA

GBPSEK.	9/11/2018	Average effective spread	0.00039656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039656
		Average book depth at 3 price increments	NA

GBPSEK.	9/17/2018	Average effective spread	0.00062635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062635
		Average book depth at 3 price increments	NA

GBPSEK.	9/19/2018	Average effective spread	0.00062571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062571
		Average book depth at 3 price increments	NA

GBPSEK.	9/26/2018	Average effective spread	0.0003985
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003985
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/2/2018	Average effective spread	0.00091205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091205
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/3/2018	Average effective spread	0.00086624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086624
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/4/2018	Average effective spread	0.00091845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091845
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/5/2018	Average effective spread	0.00086527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086527
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/6/2018	Average effective spread	0.00081365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081365
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/9/2018	Average effective spread	0.00078028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078028
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/10/2018	Average effective spread	0.00089123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089123
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/11/2018	Average effective spread	0.00084527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084527
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/12/2018	Average effective spread	0.0007442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007442
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/13/2018	Average effective spread	0.00071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/16/2018	Average effective spread	0.00071923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071923
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/17/2018	Average effective spread	0.00076772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076772
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/18/2018	Average effective spread	0.00095494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095494
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/19/2018	Average effective spread	0.00072493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072493
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/20/2018	Average effective spread	0.0007461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007461
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/23/2018	Average effective spread	0.00097282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097282
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/24/2018	Average effective spread	0.00073243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073243
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/25/2018	Average effective spread	0.00069519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069519
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/26/2018	Average effective spread	0.00076617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076617
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/27/2018	Average effective spread	0.00071628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071628
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/30/2018	Average effective spread	0.00074309
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074309
		Average book depth at 3 price increments	NA

GBPSEKmicro	7/31/2018	Average effective spread	0.00074719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074719
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/1/2018	Average effective spread	0.0007346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007346
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/2/2018	Average effective spread	0.00076064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076064
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/3/2018	Average effective spread	0.0007334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007334
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/6/2018	Average effective spread	0.00071943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071943
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/7/2018	Average effective spread	0.00084548
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084548
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/8/2018	Average effective spread	0.00071135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071135
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/9/2018	Average effective spread	0.00072234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072234
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/10/2018	Average effective spread	0.00076611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076611
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/13/2018	Average effective spread	0.00077494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077494
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/14/2018	Average effective spread	0.00072153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072153
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/15/2018	Average effective spread	0.00108012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108012
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/16/2018	Average effective spread	0.0012512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012512
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/17/2018	Average effective spread	0.00093105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093105
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/20/2018	Average effective spread	0.00072667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072667
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/21/2018	Average effective spread	0.00074624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074624
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/22/2018	Average effective spread	0.00073285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073285
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/23/2018	Average effective spread	0.00086847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086847
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/24/2018	Average effective spread	0.0007486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007486
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/27/2018	Average effective spread	0.00114242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114242
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/28/2018	Average effective spread	0.00146505
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00146505
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/29/2018	Average effective spread	0.00075834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075834
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/30/2018	Average effective spread	0.00114605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114605
		Average book depth at 3 price increments	NA

GBPSEKmicro	8/31/2018	Average effective spread	0.00079624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079624
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/3/2018	Average effective spread	0.00069694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069694
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/4/2018	Average effective spread	0.00072773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072773
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/5/2018	Average effective spread	0.00072601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072601
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/6/2018	Average effective spread	0.00091066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091066
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/7/2018	Average effective spread	0.00118746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118746
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/10/2018	Average effective spread	0.00082851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082851
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/11/2018	Average effective spread	0.00107771
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107771
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/12/2018	Average effective spread	0.0008736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008736
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/13/2018	Average effective spread	0.0011272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011272
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/14/2018	Average effective spread	0.0011415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0011415
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/17/2018	Average effective spread	0.00081866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081866
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/18/2018	Average effective spread	0.00102898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102898
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/19/2018	Average effective spread	0.00102542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102542
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/20/2018	Average effective spread	0.00082941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082941
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/21/2018	Average effective spread	0.00071798
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071798
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/24/2018	Average effective spread	0.00078537
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078537
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/25/2018	Average effective spread	0.00074367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074367
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/26/2018	Average effective spread	0.00074973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074973
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/27/2018	Average effective spread	0.00110994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110994
		Average book depth at 3 price increments	NA

GBPSEKmicro	9/28/2018	Average effective spread	0.00090441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090441
		Average book depth at 3 price increments	NA

GBPSGD	7/2/2018	Average effective spread	0.00133264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00133264
		Average book depth at 3 price increments	NA

GBPSGD	7/3/2018	Average effective spread	0.00128139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128139
		Average book depth at 3 price increments	NA

GBPSGD	7/4/2018	Average effective spread	0.00137749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00137749
		Average book depth at 3 price increments	NA

GBPSGD	7/5/2018	Average effective spread	0.0020612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0020612
		Average book depth at 3 price increments	NA

GBPSGD	7/6/2018	Average effective spread	0.00130701
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130701
		Average book depth at 3 price increments	NA

GBPSGD	7/9/2018	Average effective spread	0.00158617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00158617
		Average book depth at 3 price increments	NA

GBPSGD	7/10/2018	Average effective spread	0.00146719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00146719
		Average book depth at 3 price increments	NA

GBPSGD	7/11/2018	Average effective spread	0.00211108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00211108
		Average book depth at 3 price increments	NA

GBPSGD	7/12/2018	Average effective spread	0.00136147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00136147
		Average book depth at 3 price increments	NA

GBPSGD	7/16/2018	Average effective spread	0.00112762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112762
		Average book depth at 3 price increments	NA

GBPSGD	7/18/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	7/20/2018	Average effective spread	0.00117567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117567
		Average book depth at 3 price increments	NA

GBPSGD	7/23/2018	Average effective spread	0.00117033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117033
		Average book depth at 3 price increments	NA

GBPSGD	7/24/2018	Average effective spread	0.00115325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115325
		Average book depth at 3 price increments	NA

GBPSGD	7/25/2018	Average effective spread	0.00117033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117033
		Average book depth at 3 price increments	NA

GBPSGD	7/26/2018	Average effective spread	0.00115965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115965
		Average book depth at 3 price increments	NA

GBPSGD	7/27/2018	Average effective spread	0.00117567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117567
		Average book depth at 3 price increments	NA

GBPSGD	7/30/2018	Average effective spread	0.00231504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00231504
		Average book depth at 3 price increments	NA

GBPSGD	7/31/2018	Average effective spread	0.00117567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117567
		Average book depth at 3 price increments	NA

GBPSGD	8/1/2018	Average effective spread	0.00112762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112762
		Average book depth at 3 price increments	NA

GBPSGD	8/2/2018	Average effective spread	0.00125576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125576
		Average book depth at 3 price increments	NA

GBPSGD	8/3/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	8/6/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	8/7/2018	Average effective spread	0.00112762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112762
		Average book depth at 3 price increments	NA

GBPSGD	8/8/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	8/9/2018	Average effective spread	0.00117888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117888
		Average book depth at 3 price increments	NA

GBPSGD	8/10/2018	Average effective spread	0.00215273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00215273
		Average book depth at 3 price increments	NA

GBPSGD	8/13/2018	Average effective spread	0.00114898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114898
		Average book depth at 3 price increments	NA

GBPSGD	8/15/2018	Average effective spread	0.00115965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115965
		Average book depth at 3 price increments	NA

GBPSGD	8/16/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	8/20/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	8/21/2018	Average effective spread	0.00131983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131983
		Average book depth at 3 price increments	NA

GBPSGD	8/22/2018	Average effective spread	0.00115965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115965
		Average book depth at 3 price increments	NA

GBPSGD	8/27/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	8/29/2018	Average effective spread	0.00114898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114898
		Average book depth at 3 price increments	NA

GBPSGD	9/3/2018	Average effective spread	0.00115965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115965
		Average book depth at 3 price increments	NA

GBPSGD	9/5/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	9/11/2018	Average effective spread	0.00124294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124294
		Average book depth at 3 price increments	NA

GBPSGD	9/12/2018	Average effective spread	0.00135571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00135571
		Average book depth at 3 price increments	NA

GBPSGD	9/13/2018	Average effective spread	0.00112762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112762
		Average book depth at 3 price increments	NA

GBPSGD	9/14/2018	Average effective spread	0.00118208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118208
		Average book depth at 3 price increments	NA

GBPSGD	9/18/2018	Average effective spread	0.00120999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00120999
		Average book depth at 3 price increments	NA

GBPSGD	9/20/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGD	9/26/2018	Average effective spread	0.0015005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015005
		Average book depth at 3 price increments	NA

GBPSGD	9/27/2018	Average effective spread	0.00134546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00134546
		Average book depth at 3 price increments	NA

GBPSGD	9/28/2018	Average effective spread	0.00117033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117033
		Average book depth at 3 price increments	NA

GBPSGD.	7/5/2018	Average effective spread	0.00096104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096104
		Average book depth at 3 price increments	NA

GBPSGD.	7/6/2018	Average effective spread	0.0013839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0013839
		Average book depth at 3 price increments	NA

GBPSGD.	7/9/2018	Average effective spread	0.00243463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00243463
		Average book depth at 3 price increments	NA

GBPSGD.	7/16/2018	Average effective spread	0.00070476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070476
		Average book depth at 3 price increments	NA

GBPSGD.	8/1/2018	Average effective spread	0.00064069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064069
		Average book depth at 3 price increments	NA

GBPSGD.	8/29/2018	Average effective spread	0.00070476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070476
		Average book depth at 3 price increments	NA

GBPSGD.	9/3/2018	Average effective spread	0.00251792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00251792
		Average book depth at 3 price increments	NA

GBPSGD.	9/11/2018	Average effective spread	0.00076883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076883
		Average book depth at 3 price increments	NA

GBPSGD.	9/18/2018	Average effective spread	0.00180675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00180675
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/2/2018	Average effective spread	0.00150002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150002
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/3/2018	Average effective spread	0.00135461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00135461
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/4/2018	Average effective spread	0.00156187
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156187
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/5/2018	Average effective spread	0.0013606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0013606
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/6/2018	Average effective spread	0.00140037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00140037
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/9/2018	Average effective spread	0.00146959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00146959
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/10/2018	Average effective spread	0.00127925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127925
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/11/2018	Average effective spread	0.00140632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00140632
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/12/2018	Average effective spread	0.00130061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130061
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/13/2018	Average effective spread	0.00135186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00135186
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/16/2018	Average effective spread	0.00117674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117674
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/17/2018	Average effective spread	0.00118528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118528
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/18/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/19/2018	Average effective spread	0.00151204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151204
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/20/2018	Average effective spread	0.00115965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115965
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/23/2018	Average effective spread	0.00112762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112762
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/24/2018	Average effective spread	0.00127178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127178
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/25/2018	Average effective spread	0.00118368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118368
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/26/2018	Average effective spread	0.001184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.001184
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/27/2018	Average effective spread	0.00134118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00134118
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/30/2018	Average effective spread	0.00121355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121355
		Average book depth at 3 price increments	NA

GBPSGDmicro	7/31/2018	Average effective spread	0.00122449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122449
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/1/2018	Average effective spread	0.00123945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123945
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/2/2018	Average effective spread	0.00139263
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00139263
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/3/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/6/2018	Average effective spread	0.00122746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122746
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/7/2018	Average effective spread	0.00115719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115719
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/8/2018	Average effective spread	0.00116908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116908
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/9/2018	Average effective spread	0.00117375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117375
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/10/2018	Average effective spread	0.00125223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125223
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/13/2018	Average effective spread	0.00117888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117888
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/14/2018	Average effective spread	0.00114043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114043
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/15/2018	Average effective spread	0.00116404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116404
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/16/2018	Average effective spread	0.00117888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117888
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/17/2018	Average effective spread	0.00112762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112762
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/20/2018	Average effective spread	0.00115965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115965
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/21/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/22/2018	Average effective spread	0.00117033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117033
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/23/2018	Average effective spread	0.00141081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00141081
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/24/2018	Average effective spread	0.00134118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00134118
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/27/2018	Average effective spread	0.00112762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00112762
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/28/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/29/2018	Average effective spread	0.00121915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121915
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/30/2018	Average effective spread	0.00117567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117567
		Average book depth at 3 price increments	NA

GBPSGDmicro	8/31/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/3/2018	Average effective spread	0.00172774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00172774
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/4/2018	Average effective spread	0.00114593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114593
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/5/2018	Average effective spread	0.00143195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00143195
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/6/2018	Average effective spread	0.00126491
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126491
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/7/2018	Average effective spread	0.00139458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00139458
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/10/2018	Average effective spread	0.00119126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119126
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/11/2018	Average effective spread	0.00124935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124935
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/12/2018	Average effective spread	0.00114898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114898
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/13/2018	Average effective spread	0.00128139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128139
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/14/2018	Average effective spread	0.00117567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117567
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/17/2018	Average effective spread	0.00124294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124294
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/18/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/19/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/20/2018	Average effective spread	0.00116766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116766
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/21/2018	Average effective spread	0.00117834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117834
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/24/2018	Average effective spread	0.00119993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119993
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/25/2018	Average effective spread	0.00117247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117247
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/26/2018	Average effective spread	0.00119169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119169
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/27/2018	Average effective spread	0.00116037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116037
		Average book depth at 3 price increments	NA

GBPSGDmicro	9/28/2018	Average effective spread	0.00131983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131983
		Average book depth at 3 price increments	NA

GBPUSD	7/2/2018	Average effective spread	0.00021026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021026
		Average book depth at 3 price increments	NA

GBPUSD	7/3/2018	Average effective spread	0.00021656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021656
		Average book depth at 3 price increments	NA

GBPUSD	7/4/2018	Average effective spread	0.0002325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002325
		Average book depth at 3 price increments	NA

GBPUSD	7/5/2018	Average effective spread	0.00022043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022043
		Average book depth at 3 price increments	NA

GBPUSD	7/6/2018	Average effective spread	0.00020765
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020765
		Average book depth at 3 price increments	NA

GBPUSD	7/9/2018	Average effective spread	0.00021881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021881
		Average book depth at 3 price increments	NA

GBPUSD	7/10/2018	Average effective spread	0.00020795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020795
		Average book depth at 3 price increments	NA

GBPUSD	7/11/2018	Average effective spread	0.00020322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020322
		Average book depth at 3 price increments	NA

GBPUSD	7/12/2018	Average effective spread	0.00020204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020204
		Average book depth at 3 price increments	NA

GBPUSD	7/13/2018	Average effective spread	0.00020254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020254
		Average book depth at 3 price increments	NA

GBPUSD	7/16/2018	Average effective spread	0.000203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000203
		Average book depth at 3 price increments	NA

GBPUSD	7/17/2018	Average effective spread	0.00020818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020818
		Average book depth at 3 price increments	NA

GBPUSD	7/18/2018	Average effective spread	0.00026667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026667
		Average book depth at 3 price increments	NA

GBPUSD	7/19/2018	Average effective spread	0.00020353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020353
		Average book depth at 3 price increments	NA

GBPUSD	7/20/2018	Average effective spread	0.00019518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019518
		Average book depth at 3 price increments	NA

GBPUSD	7/23/2018	Average effective spread	0.00020993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020993
		Average book depth at 3 price increments	NA

GBPUSD	7/24/2018	Average effective spread	0.00019769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019769
		Average book depth at 3 price increments	NA

GBPUSD	7/25/2018	Average effective spread	0.00019853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019853
		Average book depth at 3 price increments	NA

GBPUSD	7/26/2018	Average effective spread	0.00019788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019788
		Average book depth at 3 price increments	NA

GBPUSD	7/27/2018	Average effective spread	0.00020488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020488
		Average book depth at 3 price increments	NA

GBPUSD	7/30/2018	Average effective spread	0.00021285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021285
		Average book depth at 3 price increments	NA

GBPUSD	7/31/2018	Average effective spread	0.00019053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019053
		Average book depth at 3 price increments	NA

GBPUSD	8/1/2018	Average effective spread	0.00019757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019757
		Average book depth at 3 price increments	NA

GBPUSD	8/2/2018	Average effective spread	0.00021904
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021904
		Average book depth at 3 price increments	NA

GBPUSD	8/3/2018	Average effective spread	0.00020272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020272
		Average book depth at 3 price increments	NA

GBPUSD	8/6/2018	Average effective spread	0.00019556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019556
		Average book depth at 3 price increments	NA

GBPUSD	8/7/2018	Average effective spread	0.00019597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019597
		Average book depth at 3 price increments	NA

GBPUSD	8/8/2018	Average effective spread	0.00019572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019572
		Average book depth at 3 price increments	NA

GBPUSD	8/9/2018	Average effective spread	0.00019635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019635
		Average book depth at 3 price increments	NA

GBPUSD	8/10/2018	Average effective spread	0.00020424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020424
		Average book depth at 3 price increments	NA

GBPUSD	8/13/2018	Average effective spread	0.00020763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020763
		Average book depth at 3 price increments	NA

GBPUSD	8/14/2018	Average effective spread	0.00020206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020206
		Average book depth at 3 price increments	NA

GBPUSD	8/15/2018	Average effective spread	0.00020621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020621
		Average book depth at 3 price increments	NA

GBPUSD	8/16/2018	Average effective spread	0.00019221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019221
		Average book depth at 3 price increments	NA

GBPUSD	8/17/2018	Average effective spread	0.0001955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001955
		Average book depth at 3 price increments	NA

GBPUSD	8/20/2018	Average effective spread	0.00019638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019638
		Average book depth at 3 price increments	NA

GBPUSD	8/21/2018	Average effective spread	0.00020035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020035
		Average book depth at 3 price increments	NA

GBPUSD	8/22/2018	Average effective spread	0.00020485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020485
		Average book depth at 3 price increments	NA

GBPUSD	8/23/2018	Average effective spread	0.00018939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018939
		Average book depth at 3 price increments	NA

GBPUSD	8/24/2018	Average effective spread	0.00019137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019137
		Average book depth at 3 price increments	NA

GBPUSD	8/27/2018	Average effective spread	0.00019528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019528
		Average book depth at 3 price increments	NA

GBPUSD	8/28/2018	Average effective spread	0.00019267
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019267
		Average book depth at 3 price increments	NA

GBPUSD	8/29/2018	Average effective spread	0.00021716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021716
		Average book depth at 3 price increments	NA

GBPUSD	8/30/2018	Average effective spread	0.00019731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019731
		Average book depth at 3 price increments	NA

GBPUSD	8/31/2018	Average effective spread	0.00019124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019124
		Average book depth at 3 price increments	NA

GBPUSD	9/3/2018	Average effective spread	0.000214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000214
		Average book depth at 3 price increments	NA

GBPUSD	9/4/2018	Average effective spread	0.00019645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019645
		Average book depth at 3 price increments	NA

GBPUSD	9/5/2018	Average effective spread	0.00020437
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020437
		Average book depth at 3 price increments	NA

GBPUSD	9/6/2018	Average effective spread	0.00019606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019606
		Average book depth at 3 price increments	NA

GBPUSD	9/7/2018	Average effective spread	0.0001975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001975
		Average book depth at 3 price increments	NA

GBPUSD	9/10/2018	Average effective spread	0.00019532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019532
		Average book depth at 3 price increments	NA

GBPUSD	9/11/2018	Average effective spread	0.00020255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020255
		Average book depth at 3 price increments	NA

GBPUSD	9/12/2018	Average effective spread	0.00020898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020898
		Average book depth at 3 price increments	NA

GBPUSD	9/13/2018	Average effective spread	0.00020295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020295
		Average book depth at 3 price increments	NA

GBPUSD	9/14/2018	Average effective spread	0.00019896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019896
		Average book depth at 3 price increments	NA

GBPUSD	9/17/2018	Average effective spread	0.00019284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019284
		Average book depth at 3 price increments	NA

GBPUSD	9/18/2018	Average effective spread	0.00020276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020276
		Average book depth at 3 price increments	NA

GBPUSD	9/19/2018	Average effective spread	0.00022148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022148
		Average book depth at 3 price increments	NA

GBPUSD	9/20/2018	Average effective spread	0.00019559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019559
		Average book depth at 3 price increments	NA

GBPUSD	9/21/2018	Average effective spread	0.0001989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001989
		Average book depth at 3 price increments	NA

GBPUSD	9/24/2018	Average effective spread	0.00019478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019478
		Average book depth at 3 price increments	NA

GBPUSD	9/25/2018	Average effective spread	0.00019526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019526
		Average book depth at 3 price increments	NA

GBPUSD	9/26/2018	Average effective spread	0.00020531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020531
		Average book depth at 3 price increments	NA

GBPUSD	9/27/2018	Average effective spread	0.00019674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019674
		Average book depth at 3 price increments	NA

GBPUSD	9/28/2018	Average effective spread	0.00020039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020039
		Average book depth at 3 price increments	NA

GBPUSD.	7/2/2018	Average effective spread	0.0000497
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000497
		Average book depth at 3 price increments	NA

GBPUSD.	7/3/2018	Average effective spread	0.00004751
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004751
		Average book depth at 3 price increments	NA

GBPUSD.	7/4/2018	Average effective spread	0.00006833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006833
		Average book depth at 3 price increments	NA

GBPUSD.	7/5/2018	Average effective spread	0.00007415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007415
		Average book depth at 3 price increments	NA

GBPUSD.	7/6/2018	Average effective spread	0.00004733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004733
		Average book depth at 3 price increments	NA

GBPUSD.	7/9/2018	Average effective spread	0.00005882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005882
		Average book depth at 3 price increments	NA

GBPUSD.	7/10/2018	Average effective spread	0.0000493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000493
		Average book depth at 3 price increments	NA

GBPUSD.	7/11/2018	Average effective spread	0.00005363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005363
		Average book depth at 3 price increments	NA

GBPUSD.	7/12/2018	Average effective spread	0.00005001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005001
		Average book depth at 3 price increments	NA

GBPUSD.	7/13/2018	Average effective spread	0.0000445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000445
		Average book depth at 3 price increments	NA

GBPUSD.	7/16/2018	Average effective spread	0.00004138
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004138
		Average book depth at 3 price increments	NA

GBPUSD.	7/17/2018	Average effective spread	0.00005127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005127
		Average book depth at 3 price increments	NA

GBPUSD.	7/18/2018	Average effective spread	0.00009925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009925
		Average book depth at 3 price increments	NA

GBPUSD.	7/19/2018	Average effective spread	0.00004474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004474
		Average book depth at 3 price increments	NA

GBPUSD.	7/20/2018	Average effective spread	0.00003775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003775
		Average book depth at 3 price increments	NA

GBPUSD.	7/23/2018	Average effective spread	0.00004262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004262
		Average book depth at 3 price increments	NA

GBPUSD.	7/24/2018	Average effective spread	0.00004115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004115
		Average book depth at 3 price increments	NA

GBPUSD.	7/25/2018	Average effective spread	0.00003879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003879
		Average book depth at 3 price increments	NA

GBPUSD.	7/26/2018	Average effective spread	0.00003761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003761
		Average book depth at 3 price increments	NA

GBPUSD.	7/27/2018	Average effective spread	0.00003937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003937
		Average book depth at 3 price increments	NA

GBPUSD.	7/30/2018	Average effective spread	0.00003975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003975
		Average book depth at 3 price increments	NA

GBPUSD.	7/31/2018	Average effective spread	0.00003625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003625
		Average book depth at 3 price increments	NA

GBPUSD.	8/1/2018	Average effective spread	0.00003649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003649
		Average book depth at 3 price increments	NA

GBPUSD.	8/2/2018	Average effective spread	0.00005451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005451
		Average book depth at 3 price increments	NA

GBPUSD.	8/3/2018	Average effective spread	0.00003623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003623
		Average book depth at 3 price increments	NA

GBPUSD.	8/6/2018	Average effective spread	0.00006065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006065
		Average book depth at 3 price increments	NA

GBPUSD.	8/7/2018	Average effective spread	0.00009857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009857
		Average book depth at 3 price increments	NA

GBPUSD.	8/8/2018	Average effective spread	0.00004369
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004369
		Average book depth at 3 price increments	NA

GBPUSD.	8/9/2018	Average effective spread	0.00004804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004804
		Average book depth at 3 price increments	NA

GBPUSD.	8/10/2018	Average effective spread	0.00004805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004805
		Average book depth at 3 price increments	NA

GBPUSD.	8/13/2018	Average effective spread	0.00005659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005659
		Average book depth at 3 price increments	NA

GBPUSD.	8/14/2018	Average effective spread	0.00004369
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004369
		Average book depth at 3 price increments	NA

GBPUSD.	8/15/2018	Average effective spread	0.00005474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005474
		Average book depth at 3 price increments	NA

GBPUSD.	8/16/2018	Average effective spread	0.00004108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004108
		Average book depth at 3 price increments	NA

GBPUSD.	8/17/2018	Average effective spread	0.00005606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005606
		Average book depth at 3 price increments	NA

GBPUSD.	8/20/2018	Average effective spread	0.00005468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005468
		Average book depth at 3 price increments	NA

GBPUSD.	8/21/2018	Average effective spread	0.00004154
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004154
		Average book depth at 3 price increments	NA

GBPUSD.	8/22/2018	Average effective spread	0.00008618
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008618
		Average book depth at 3 price increments	NA

GBPUSD.	8/23/2018	Average effective spread	0.00003901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003901
		Average book depth at 3 price increments	NA

GBPUSD.	8/24/2018	Average effective spread	0.00003931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003931
		Average book depth at 3 price increments	NA

GBPUSD.	8/27/2018	Average effective spread	0.00004021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004021
		Average book depth at 3 price increments	NA

GBPUSD.	8/28/2018	Average effective spread	0.00003867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003867
		Average book depth at 3 price increments	NA

GBPUSD.	8/29/2018	Average effective spread	0.00004911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004911
		Average book depth at 3 price increments	NA

GBPUSD.	8/30/2018	Average effective spread	0.00005811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005811
		Average book depth at 3 price increments	NA

GBPUSD.	8/31/2018	Average effective spread	0.00003932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003932
		Average book depth at 3 price increments	NA

GBPUSD.	9/3/2018	Average effective spread	0.0000795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000795
		Average book depth at 3 price increments	NA

GBPUSD.	9/4/2018	Average effective spread	0.00004769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004769
		Average book depth at 3 price increments	NA

GBPUSD.	9/5/2018	Average effective spread	0.0000525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000525
		Average book depth at 3 price increments	NA

GBPUSD.	9/6/2018	Average effective spread	0.00004532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004532
		Average book depth at 3 price increments	NA

GBPUSD.	9/7/2018	Average effective spread	0.00004828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004828
		Average book depth at 3 price increments	NA

GBPUSD.	9/10/2018	Average effective spread	0.00004788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004788
		Average book depth at 3 price increments	NA

GBPUSD.	9/11/2018	Average effective spread	0.00005375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005375
		Average book depth at 3 price increments	NA

GBPUSD.	9/12/2018	Average effective spread	0.00005655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005655
		Average book depth at 3 price increments	NA

GBPUSD.	9/13/2018	Average effective spread	0.00005452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005452
		Average book depth at 3 price increments	NA

GBPUSD.	9/14/2018	Average effective spread	0.0000486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000486
		Average book depth at 3 price increments	NA

GBPUSD.	9/17/2018	Average effective spread	0.00004418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004418
		Average book depth at 3 price increments	NA

GBPUSD.	9/18/2018	Average effective spread	0.00005458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005458
		Average book depth at 3 price increments	NA

GBPUSD.	9/19/2018	Average effective spread	0.00006591
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006591
		Average book depth at 3 price increments	NA

GBPUSD.	9/20/2018	Average effective spread	0.00005342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005342
		Average book depth at 3 price increments	NA

GBPUSD.	9/21/2018	Average effective spread	0.00006214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006214
		Average book depth at 3 price increments	NA

GBPUSD.	9/24/2018	Average effective spread	0.00005158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005158
		Average book depth at 3 price increments	NA

GBPUSD.	9/25/2018	Average effective spread	0.00005282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005282
		Average book depth at 3 price increments	NA

GBPUSD.	9/26/2018	Average effective spread	0.0000525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000525
		Average book depth at 3 price increments	NA

GBPUSD.	9/27/2018	Average effective spread	0.00004419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004419
		Average book depth at 3 price increments	NA

GBPUSD.	9/28/2018	Average effective spread	0.00004758
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004758
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/2/2018	Average effective spread	0.000209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000209
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/3/2018	Average effective spread	0.00021839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021839
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/4/2018	Average effective spread	0.00023536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023536
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/5/2018	Average effective spread	0.00023039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023039
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/6/2018	Average effective spread	0.00021898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021898
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/9/2018	Average effective spread	0.00021965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021965
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/10/2018	Average effective spread	0.00020486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020486
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/11/2018	Average effective spread	0.00020361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020361
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/12/2018	Average effective spread	0.00020223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020223
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/13/2018	Average effective spread	0.0002026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002026
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/16/2018	Average effective spread	0.00020224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020224
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/17/2018	Average effective spread	0.00020841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020841
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/18/2018	Average effective spread	0.00026144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026144
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/19/2018	Average effective spread	0.00020236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020236
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/20/2018	Average effective spread	0.00019683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019683
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/23/2018	Average effective spread	0.00021025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021025
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/24/2018	Average effective spread	0.00019907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019907
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/25/2018	Average effective spread	0.00019686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019686
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/26/2018	Average effective spread	0.00019678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019678
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/27/2018	Average effective spread	0.00020043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020043
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/30/2018	Average effective spread	0.00022012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022012
		Average book depth at 3 price increments	NA

GBPUSDmicro	7/31/2018	Average effective spread	0.0001902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001902
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/1/2018	Average effective spread	0.00020122
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020122
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/2/2018	Average effective spread	0.00022501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022501
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/3/2018	Average effective spread	0.00019789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019789
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/6/2018	Average effective spread	0.00019502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019502
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/7/2018	Average effective spread	0.0001895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001895
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/8/2018	Average effective spread	0.0001957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001957
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/9/2018	Average effective spread	0.00019645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019645
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/10/2018	Average effective spread	0.00020066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020066
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/13/2018	Average effective spread	0.00020761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020761
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/14/2018	Average effective spread	0.00020636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020636
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/15/2018	Average effective spread	0.00020499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020499
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/16/2018	Average effective spread	0.0001944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001944
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/17/2018	Average effective spread	0.00021284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021284
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/20/2018	Average effective spread	0.00019123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019123
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/21/2018	Average effective spread	0.00019249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019249
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/22/2018	Average effective spread	0.00021906
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021906
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/23/2018	Average effective spread	0.00019422
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019422
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/24/2018	Average effective spread	0.00019609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019609
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/27/2018	Average effective spread	0.00019877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019877
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/28/2018	Average effective spread	0.00019096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019096
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/29/2018	Average effective spread	0.0001991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001991
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/30/2018	Average effective spread	0.00019362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019362
		Average book depth at 3 price increments	NA

GBPUSDmicro	8/31/2018	Average effective spread	0.00019557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019557
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/3/2018	Average effective spread	0.00022191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022191
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/4/2018	Average effective spread	0.00019914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019914
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/5/2018	Average effective spread	0.00020973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020973
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/6/2018	Average effective spread	0.00019601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019601
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/7/2018	Average effective spread	0.00019821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019821
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/10/2018	Average effective spread	0.00019617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019617
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/11/2018	Average effective spread	0.00020351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020351
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/12/2018	Average effective spread	0.00020893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020893
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/13/2018	Average effective spread	0.00020409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020409
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/14/2018	Average effective spread	0.00020853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020853
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/17/2018	Average effective spread	0.00019516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019516
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/18/2018	Average effective spread	0.00020224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020224
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/19/2018	Average effective spread	0.00021954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021954
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/20/2018	Average effective spread	0.00020006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020006
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/21/2018	Average effective spread	0.00020174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020174
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/24/2018	Average effective spread	0.00019851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019851
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/25/2018	Average effective spread	0.00019911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019911
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/26/2018	Average effective spread	0.00020826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020826
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/27/2018	Average effective spread	0.00019612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019612
		Average book depth at 3 price increments	NA

GBPUSDmicro	9/28/2018	Average effective spread	0.00019638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019638
		Average book depth at 3 price increments	NA

GBPUSDmini	7/2/2018	Average effective spread	0.00018864
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018864
		Average book depth at 3 price increments	NA

GBPUSDmini	7/3/2018	Average effective spread	0.00021442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021442
		Average book depth at 3 price increments	NA

GBPUSDmini	7/4/2018	Average effective spread	0.00034857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034857
		Average book depth at 3 price increments	NA

GBPUSDmini	7/5/2018	Average effective spread	0.00020651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020651
		Average book depth at 3 price increments	NA

GBPUSDmini	7/6/2018	Average effective spread	0.00020211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020211
		Average book depth at 3 price increments	NA

GBPUSDmini	7/9/2018	Average effective spread	0.00021617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021617
		Average book depth at 3 price increments	NA

GBPUSDmini	7/10/2018	Average effective spread	0.0002812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002812
		Average book depth at 3 price increments	NA

GBPUSDmini	7/11/2018	Average effective spread	0.00018893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018893
		Average book depth at 3 price increments	NA

GBPUSDmini	7/13/2018	Average effective spread	0.00019384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019384
		Average book depth at 3 price increments	NA

GBPUSDmini	7/16/2018	Average effective spread	0.00020211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020211
		Average book depth at 3 price increments	NA

GBPUSDmini	7/17/2018	Average effective spread	0.00021969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021969
		Average book depth at 3 price increments	NA

GBPUSDmini	7/24/2018	Average effective spread	0.00018805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018805
		Average book depth at 3 price increments	NA

General Dynamics	7/16/2018	Average effective spread	0.35150312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.35150312
		Average book depth at 3 price increments	NA

General Dynamics	7/17/2018	Average effective spread	0.37786585
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.37786585
		Average book depth at 3 price increments	NA

GeneralElec	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	7/30/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

GeneralElec	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralElec	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

General Mills	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

General Mills	9/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

GeneralMot	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/25/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

GeneralMot	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	8/1/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

GeneralMot	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	8/27/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

GeneralMot	8/29/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

GeneralMot	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GeneralMot	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GER30Cash	7/2/2018	Average effective spread	2.24614915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.24614915
		Average book depth at 3 price increments	NA

GER30Cash	7/3/2018	Average effective spread	2.14246273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.14246273
		Average book depth at 3 price increments	NA

GER30Cash	7/4/2018	Average effective spread	2.16827403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.16827403
		Average book depth at 3 price increments	NA

GER30Cash	7/5/2018	Average effective spread	2.11301259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.11301259
		Average book depth at 3 price increments	NA

GER30Cash	7/6/2018	Average effective spread	2.23146388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.23146388
		Average book depth at 3 price increments	NA

GER30Cash	7/9/2018	Average effective spread	2.2825641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.2825641
		Average book depth at 3 price increments	NA

GER30Cash	7/10/2018	Average effective spread	2.23414634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.23414634
		Average book depth at 3 price increments	NA

GER30Cash	7/11/2018	Average effective spread	2.3423144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.3423144
		Average book depth at 3 price increments	NA

GER30Cash	7/12/2018	Average effective spread	2.22738589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.22738589
		Average book depth at 3 price increments	NA

GER30Cash	7/13/2018	Average effective spread	2.27818182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.27818182
		Average book depth at 3 price increments	NA

GER30Cash	7/16/2018	Average effective spread	2.32497492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.32497492
		Average book depth at 3 price increments	NA

GER30Cash	7/17/2018	Average effective spread	2.10121766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.10121766
		Average book depth at 3 price increments	NA

GER30Cash	7/18/2018	Average effective spread	2.10403783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.10403783
		Average book depth at 3 price increments	NA

GER30Cash	7/19/2018	Average effective spread	2.08615819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.08615819
		Average book depth at 3 price increments	NA

GER30Cash	7/20/2018	Average effective spread	2.18127131
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.18127131
		Average book depth at 3 price increments	NA

GER30Cash	7/23/2018	Average effective spread	2.22392414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.22392414
		Average book depth at 3 price increments	NA

GER30Cash	7/24/2018	Average effective spread	2.20097508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.20097508
		Average book depth at 3 price increments	NA

GER30Cash	7/25/2018	Average effective spread	2.16845878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.16845878
		Average book depth at 3 price increments	NA

GER30Cash	7/26/2018	Average effective spread	2.21140011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.21140011
		Average book depth at 3 price increments	NA

GER30Cash	7/27/2018	Average effective spread	2.19319354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.19319354
		Average book depth at 3 price increments	NA

GER30Cash	7/30/2018	Average effective spread	2.19167718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.19167718
		Average book depth at 3 price increments	NA

GER30Cash	7/31/2018	Average effective spread	2.18309071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.18309071
		Average book depth at 3 price increments	NA

GER30Cash	8/1/2018	Average effective spread	2.15664608
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.15664608
		Average book depth at 3 price increments	NA

GER30Cash	8/2/2018	Average effective spread	2.16811329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.16811329
		Average book depth at 3 price increments	NA

GER30Cash	8/3/2018	Average effective spread	2.15696649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.15696649
		Average book depth at 3 price increments	NA

GER30Cash	8/6/2018	Average effective spread	2.05810575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.05810575
		Average book depth at 3 price increments	NA

GER30Cash	8/7/2018	Average effective spread	2.06706587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.06706587
		Average book depth at 3 price increments	NA

GER30Cash	8/8/2018	Average effective spread	2.09675366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.09675366
		Average book depth at 3 price increments	NA

GER30Cash	8/9/2018	Average effective spread	2.09145608
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.09145608
		Average book depth at 3 price increments	NA

GER30Cash	8/10/2018	Average effective spread	2.17991822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.17991822
		Average book depth at 3 price increments	NA

GER30Cash	8/13/2018	Average effective spread	2.47689675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.47689675
		Average book depth at 3 price increments	NA

GER30Cash	8/14/2018	Average effective spread	2.18547895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.18547895
		Average book depth at 3 price increments	NA

GER30Cash	8/15/2018	Average effective spread	2.12707406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.12707406
		Average book depth at 3 price increments	NA

GER30Cash	8/16/2018	Average effective spread	2.26277372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.26277372
		Average book depth at 3 price increments	NA

GER30Cash	8/17/2018	Average effective spread	2.10351692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.10351692
		Average book depth at 3 price increments	NA

GER30Cash	8/20/2018	Average effective spread	2.15181058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.15181058
		Average book depth at 3 price increments	NA

GER30Cash	8/21/2018	Average effective spread	2.2440678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.2440678
		Average book depth at 3 price increments	NA

GER30Cash	8/22/2018	Average effective spread	2.19330038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.19330038
		Average book depth at 3 price increments	NA

GER30Cash	8/23/2018	Average effective spread	2.09501188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.09501188
		Average book depth at 3 price increments	NA

GER30Cash	8/24/2018	Average effective spread	2.11103938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.11103938
		Average book depth at 3 price increments	NA

GER30Cash	8/27/2018	Average effective spread	2.16365569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.16365569
		Average book depth at 3 price increments	NA

GER30Cash	8/28/2018	Average effective spread	2.2617284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.2617284
		Average book depth at 3 price increments	NA

GER30Cash	8/29/2018	Average effective spread	2.10394265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.10394265
		Average book depth at 3 price increments	NA

GER30Cash	8/30/2018	Average effective spread	2.08690808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.08690808
		Average book depth at 3 price increments	NA

GER30Cash	8/31/2018	Average effective spread	2.10451306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.10451306
		Average book depth at 3 price increments	NA

GER30Cash	9/3/2018	Average effective spread	2.14298323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.14298323
		Average book depth at 3 price increments	NA

GER30Cash	9/4/2018	Average effective spread	2.11827957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.11827957
		Average book depth at 3 price increments	NA

GER30Cash	9/5/2018	Average effective spread	2.06527723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.06527723
		Average book depth at 3 price increments	NA

GER30Cash	9/6/2018	Average effective spread	2.11298482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.11298482
		Average book depth at 3 price increments	NA

GER30Cash	9/7/2018	Average effective spread	2.15676568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.15676568
		Average book depth at 3 price increments	NA

GER30Cash	9/10/2018	Average effective spread	2.19345011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.19345011
		Average book depth at 3 price increments	NA

GER30Cash	9/11/2018	Average effective spread	2.12390351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.12390351
		Average book depth at 3 price increments	NA

GER30Cash	9/12/2018	Average effective spread	2.07809111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.07809111
		Average book depth at 3 price increments	NA

GER30Cash	9/13/2018	Average effective spread	2.04158004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.04158004
		Average book depth at 3 price increments	NA

GER30Cash	9/14/2018	Average effective spread	2.08589669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.08589669
		Average book depth at 3 price increments	NA

GER30Cash	9/17/2018	Average effective spread	2.23196822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.23196822
		Average book depth at 3 price increments	NA

GER30Cash	9/18/2018	Average effective spread	2.23171256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.23171256
		Average book depth at 3 price increments	NA

GER30Cash	9/19/2018	Average effective spread	2.16768853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.16768853
		Average book depth at 3 price increments	NA

GER30Cash	9/20/2018	Average effective spread	2.10896794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.10896794
		Average book depth at 3 price increments	NA

GER30Cash	9/21/2018	Average effective spread	2.14945807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.14945807
		Average book depth at 3 price increments	NA

GER30Cash	9/24/2018	Average effective spread	2.18965517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.18965517
		Average book depth at 3 price increments	NA

GER30Cash	9/25/2018	Average effective spread	2.04881182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.04881182
		Average book depth at 3 price increments	NA

GER30Cash	9/26/2018	Average effective spread	2.3257468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.3257468
		Average book depth at 3 price increments	NA

GER30Cash	9/27/2018	Average effective spread	2.11900145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.11900145
		Average book depth at 3 price increments	NA

GER30Cash	9/28/2018	Average effective spread	2.08851775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.08851775
		Average book depth at 3 price increments	NA

GER30-DEC18	9/20/2018	Average effective spread	4.21428571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.21428571
		Average book depth at 3 price increments	NA

GER30-DEC18	9/21/2018	Average effective spread	4.36842105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.36842105
		Average book depth at 3 price increments	NA

GER30-DEC18	9/24/2018	Average effective spread	4.16071429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.16071429
		Average book depth at 3 price increments	NA

GER30-DEC18	9/25/2018	Average effective spread	4.0625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.0625
		Average book depth at 3 price increments	NA

GER30-DEC18	9/26/2018	Average effective spread	4.29268293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.29268293
		Average book depth at 3 price increments	NA

GER30-DEC18	9/27/2018	Average effective spread	4.10404624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.10404624
		Average book depth at 3 price increments	NA

GER30-DEC18	9/28/2018	Average effective spread	4.07741935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.07741935
		Average book depth at 3 price increments	NA

GER30-SEP18	7/2/2018	Average effective spread	4.20491803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.20491803
		Average book depth at 3 price increments	NA

GER30-SEP18	7/3/2018	Average effective spread	4.3007335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.3007335
		Average book depth at 3 price increments	NA

GER30-SEP18	7/4/2018	Average effective spread	4.2
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.2
		Average book depth at 3 price increments	NA

GER30-SEP18	7/5/2018	Average effective spread	4.09375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.09375
		Average book depth at 3 price increments	NA

GER30-SEP18	7/6/2018	Average effective spread	4.24920128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.24920128
		Average book depth at 3 price increments	NA

GER30-SEP18	7/9/2018	Average effective spread	4.25233645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.25233645
		Average book depth at 3 price increments	NA

GER30-SEP18	7/10/2018	Average effective spread	4.28093645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.28093645
		Average book depth at 3 price increments	NA

GER30-SEP18	7/11/2018	Average effective spread	4.39058172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.39058172
		Average book depth at 3 price increments	NA

GER30-SEP18	7/12/2018	Average effective spread	4.36585366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.36585366
		Average book depth at 3 price increments	NA

GER30-SEP18	7/13/2018	Average effective spread	4.28278689
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.28278689
		Average book depth at 3 price increments	NA

GER30-SEP18	7/16/2018	Average effective spread	4.19090909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.19090909
		Average book depth at 3 price increments	NA

GER30-SEP18	7/17/2018	Average effective spread	4.178125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.178125
		Average book depth at 3 price increments	NA

GER30-SEP18	7/18/2018	Average effective spread	4.08181818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.08181818
		Average book depth at 3 price increments	NA

GER30-SEP18	7/19/2018	Average effective spread	4.0625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.0625
		Average book depth at 3 price increments	NA

GER30-SEP18	7/20/2018	Average effective spread	4.15137615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.15137615
		Average book depth at 3 price increments	NA

GER30-SEP18	7/23/2018	Average effective spread	4.33510638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.33510638
		Average book depth at 3 price increments	NA

GER30-SEP18	7/24/2018	Average effective spread	4.22996516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.22996516
		Average book depth at 3 price increments	NA

GER30-SEP18	7/25/2018	Average effective spread	4.1010101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.1010101
		Average book depth at 3 price increments	NA

GER30-SEP18	7/26/2018	Average effective spread	4.26706231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.26706231
		Average book depth at 3 price increments	NA

GER30-SEP18	7/27/2018	Average effective spread	4.27142857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.27142857
		Average book depth at 3 price increments	NA

GER30-SEP18	7/30/2018	Average effective spread	4.21649485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.21649485
		Average book depth at 3 price increments	NA

GER30-SEP18	7/31/2018	Average effective spread	4.27272727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.27272727
		Average book depth at 3 price increments	NA

GER30-SEP18	8/1/2018	Average effective spread	4.1120332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.1120332
		Average book depth at 3 price increments	NA

GER30-SEP18	8/2/2018	Average effective spread	4.28125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.28125
		Average book depth at 3 price increments	NA

GER30-SEP18	8/3/2018	Average effective spread	4.24705882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.24705882
		Average book depth at 3 price increments	NA

GER30-SEP18	8/6/2018	Average effective spread	4.10273973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.10273973
		Average book depth at 3 price increments	NA

GER30-SEP18	8/7/2018	Average effective spread	4.06870229
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.06870229
		Average book depth at 3 price increments	NA

GER30-SEP18	8/8/2018	Average effective spread	4.23893805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.23893805
		Average book depth at 3 price increments	NA

GER30-SEP18	8/9/2018	Average effective spread	4.17964072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.17964072
		Average book depth at 3 price increments	NA

GER30-SEP18	8/10/2018	Average effective spread	4.215311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.215311
		Average book depth at 3 price increments	NA

GER30-SEP18	8/13/2018	Average effective spread	4.39873418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.39873418
		Average book depth at 3 price increments	NA

GER30-SEP18	8/14/2018	Average effective spread	4.24725275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.24725275
		Average book depth at 3 price increments	NA

GER30-SEP18	8/15/2018	Average effective spread	4.10480349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.10480349
		Average book depth at 3 price increments	NA

GER30-SEP18	8/16/2018	Average effective spread	4.328125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.328125
		Average book depth at 3 price increments	NA

GER30-SEP18	8/17/2018	Average effective spread	4.0212766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.0212766
		Average book depth at 3 price increments	NA

GER30-SEP18	8/20/2018	Average effective spread	4.32142857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.32142857
		Average book depth at 3 price increments	NA

GER30-SEP18	8/21/2018	Average effective spread	4.34090909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.34090909
		Average book depth at 3 price increments	NA

GER30-SEP18	8/22/2018	Average effective spread	4.22881356
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.22881356
		Average book depth at 3 price increments	NA

GER30-SEP18	8/23/2018	Average effective spread	4.23684211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.23684211
		Average book depth at 3 price increments	NA

GER30-SEP18	8/24/2018	Average effective spread	4.03
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.03
		Average book depth at 3 price increments	NA

GER30-SEP18	8/27/2018	Average effective spread	4.23076923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.23076923
		Average book depth at 3 price increments	NA

GER30-SEP18	8/28/2018	Average effective spread	4.10169492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.10169492
		Average book depth at 3 price increments	NA

GER30-SEP18	8/29/2018	Average effective spread	4.19736842
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.19736842
		Average book depth at 3 price increments	NA

GER30-SEP18	8/30/2018	Average effective spread	4.05859375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.05859375
		Average book depth at 3 price increments	NA

GER30-SEP18	8/31/2018	Average effective spread	4.07377049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.07377049
		Average book depth at 3 price increments	NA

GER30-SEP18	9/3/2018	Average effective spread	4.14814815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.14814815
		Average book depth at 3 price increments	NA

GER30-SEP18	9/4/2018	Average effective spread	4.24626866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.24626866
		Average book depth at 3 price increments	NA

GER30-SEP18	9/5/2018	Average effective spread	4.08928571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.08928571
		Average book depth at 3 price increments	NA

GER30-SEP18	9/6/2018	Average effective spread	4.38823529
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.38823529
		Average book depth at 3 price increments	NA

GER30-SEP18	9/7/2018	Average effective spread	4.18292683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.18292683
		Average book depth at 3 price increments	NA

GER30-SEP18	9/10/2018	Average effective spread	4.1875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.1875
		Average book depth at 3 price increments	NA

GER30-SEP18	9/11/2018	Average effective spread	4.1048951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.1048951
		Average book depth at 3 price increments	NA

GER30-SEP18	9/12/2018	Average effective spread	4.18181818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.18181818
		Average book depth at 3 price increments	NA

GER30-SEP18	9/13/2018	Average effective spread	4.03125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.03125
		Average book depth at 3 price increments	NA

GER30-SEP18	9/14/2018	Average effective spread	4.08333333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.08333333
		Average book depth at 3 price increments	NA

GER30-SEP18	9/17/2018	Average effective spread	4.15463918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.15463918
		Average book depth at 3 price increments	NA

GER30-SEP18	9/18/2018	Average effective spread	4.34782609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.34782609
		Average book depth at 3 price increments	NA

GER30-SEP18	9/19/2018	Average effective spread	4.54545455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.54545455
		Average book depth at 3 price increments	NA

GER30-SEP18	9/20/2018	Average effective spread	4.3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.3
		Average book depth at 3 price increments	NA

GER30-SEP18	9/21/2018	Average effective spread	7
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7
		Average book depth at 3 price increments	NA

Gilead	7/2/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Gilead	8/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Glencore	7/3/2018	Average effective spread	0.0136068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0136068
		Average book depth at 3 price increments	NA

Glencore	7/4/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	7/5/2018	Average effective spread	0.00945064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00945064
		Average book depth at 3 price increments	NA

Glencore	7/6/2018	Average effective spread	0.00852411
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00852411
		Average book depth at 3 price increments	NA

Glencore	7/9/2018	Average effective spread	0.00889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00889472
		Average book depth at 3 price increments	NA

Glencore	7/10/2018	Average effective spread	0.00917268
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00917268
		Average book depth at 3 price increments	NA

Glencore	7/11/2018	Average effective spread	0.00926533
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00926533
		Average book depth at 3 price increments	NA

Glencore	7/12/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	7/13/2018	Average effective spread	0.00917268
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00917268
		Average book depth at 3 price increments	NA

Glencore	7/16/2018	Average effective spread	0.0083388
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0083388
		Average book depth at 3 price increments	NA

Glencore	7/17/2018	Average effective spread	0.01000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01000656
		Average book depth at 3 price increments	NA

Glencore	7/18/2018	Average effective spread	0.01000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01000656
		Average book depth at 3 price increments	NA

Glencore	7/26/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	8/6/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	8/8/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	8/9/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	8/15/2018	Average effective spread	0.00889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00889472
		Average book depth at 3 price increments	NA

Glencore	8/16/2018	Average effective spread	0.00861676
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00861676
		Average book depth at 3 price increments	NA

Glencore	8/17/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	8/28/2018	Average effective spread	0.00889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00889472
		Average book depth at 3 price increments	NA

Glencore	8/31/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	9/4/2018	Average effective spread	0.0083388
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0083388
		Average book depth at 3 price increments	NA

Glencore	9/14/2018	Average effective spread	0.00889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00889472
		Average book depth at 3 price increments	NA

Glencore	9/19/2018	Average effective spread	0.00889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00889472
		Average book depth at 3 price increments	NA

Glencore	9/20/2018	Average effective spread	0.00815349
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00815349
		Average book depth at 3 price increments	NA

Glencore	9/21/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	9/24/2018	Average effective spread	0.00889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00889472
		Average book depth at 3 price increments	NA

Glencore	9/25/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Glencore	9/26/2018	Average effective spread	0.01000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01000656
		Average book depth at 3 price increments	NA

Glencore	9/27/2018	Average effective spread	0.00889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00889472
		Average book depth at 3 price increments	NA

GNC	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Golar	7/11/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Golar	7/12/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Golar	9/25/2018	Average effective spread	0.12741988
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12741988
		Average book depth at 3 price increments	NA

GOLD	7/2/2018	Average effective spread	0.31947861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31947861
		Average book depth at 3 price increments	NA

GOLD	7/3/2018	Average effective spread	0.31168265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31168265
		Average book depth at 3 price increments	NA

GOLD	7/4/2018	Average effective spread	0.31299714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31299714
		Average book depth at 3 price increments	NA

GOLD	7/5/2018	Average effective spread	0.31686738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31686738
		Average book depth at 3 price increments	NA

GOLD	7/6/2018	Average effective spread	0.33019629
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.33019629
		Average book depth at 3 price increments	NA

GOLD	7/9/2018	Average effective spread	0.31559834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31559834
		Average book depth at 3 price increments	NA

GOLD	7/10/2018	Average effective spread	0.31535913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31535913
		Average book depth at 3 price increments	NA

GOLD	7/11/2018	Average effective spread	0.32474282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32474282
		Average book depth at 3 price increments	NA

GOLD	7/12/2018	Average effective spread	0.32583827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32583827
		Average book depth at 3 price increments	NA

GOLD	7/13/2018	Average effective spread	0.32001252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32001252
		Average book depth at 3 price increments	NA

GOLD	7/16/2018	Average effective spread	0.31600641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31600641
		Average book depth at 3 price increments	NA

GOLD	7/17/2018	Average effective spread	0.31427021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31427021
		Average book depth at 3 price increments	NA

GOLD	7/18/2018	Average effective spread	0.31496706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31496706
		Average book depth at 3 price increments	NA

GOLD	7/19/2018	Average effective spread	0.32814457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32814457
		Average book depth at 3 price increments	NA

GOLD	7/20/2018	Average effective spread	0.31488393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31488393
		Average book depth at 3 price increments	NA

GOLD	7/23/2018	Average effective spread	0.32712344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32712344
		Average book depth at 3 price increments	NA

GOLD	7/24/2018	Average effective spread	0.31491241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31491241
		Average book depth at 3 price increments	NA

GOLD	7/25/2018	Average effective spread	0.31859732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31859732
		Average book depth at 3 price increments	NA

GOLD	7/26/2018	Average effective spread	0.31930194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31930194
		Average book depth at 3 price increments	NA

GOLD	7/27/2018	Average effective spread	0.32267506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32267506
		Average book depth at 3 price increments	NA

GOLD	7/30/2018	Average effective spread	0.3262609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3262609
		Average book depth at 3 price increments	NA

GOLD	7/31/2018	Average effective spread	0.33058904
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.33058904
		Average book depth at 3 price increments	NA

GOLD	8/1/2018	Average effective spread	0.32164714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32164714
		Average book depth at 3 price increments	NA

GOLD	8/2/2018	Average effective spread	0.32815183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32815183
		Average book depth at 3 price increments	NA

GOLD	8/3/2018	Average effective spread	0.34425454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.34425454
		Average book depth at 3 price increments	NA

GOLD	8/6/2018	Average effective spread	0.32179049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32179049
		Average book depth at 3 price increments	NA

GOLD	8/7/2018	Average effective spread	0.32708705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32708705
		Average book depth at 3 price increments	NA

GOLD	8/8/2018	Average effective spread	0.31514564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31514564
		Average book depth at 3 price increments	NA

GOLD	8/9/2018	Average effective spread	0.31748235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31748235
		Average book depth at 3 price increments	NA

GOLD	8/10/2018	Average effective spread	0.31903285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31903285
		Average book depth at 3 price increments	NA

GOLD	8/13/2018	Average effective spread	0.31565045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31565045
		Average book depth at 3 price increments	NA

GOLD	8/14/2018	Average effective spread	0.31731415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31731415
		Average book depth at 3 price increments	NA

GOLD	8/15/2018	Average effective spread	0.31381226
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31381226
		Average book depth at 3 price increments	NA

GOLD	8/16/2018	Average effective spread	0.32237018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32237018
		Average book depth at 3 price increments	NA

GOLD	8/17/2018	Average effective spread	0.32198023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32198023
		Average book depth at 3 price increments	NA

GOLD	8/20/2018	Average effective spread	0.3210964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3210964
		Average book depth at 3 price increments	NA

GOLD	8/21/2018	Average effective spread	0.31919227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31919227
		Average book depth at 3 price increments	NA

GOLD	8/22/2018	Average effective spread	0.31565102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31565102
		Average book depth at 3 price increments	NA

GOLD	8/23/2018	Average effective spread	0.3148318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3148318
		Average book depth at 3 price increments	NA

GOLD	8/24/2018	Average effective spread	0.31658775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31658775
		Average book depth at 3 price increments	NA

GOLD	8/27/2018	Average effective spread	0.31818336
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31818336
		Average book depth at 3 price increments	NA

GOLD	8/28/2018	Average effective spread	0.31458995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31458995
		Average book depth at 3 price increments	NA

GOLD	8/29/2018	Average effective spread	0.3161649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3161649
		Average book depth at 3 price increments	NA

GOLD	8/30/2018	Average effective spread	0.31599717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31599717
		Average book depth at 3 price increments	NA

GOLD	8/31/2018	Average effective spread	0.31571167
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31571167
		Average book depth at 3 price increments	NA

GOLD	9/3/2018	Average effective spread	0.32968678
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32968678
		Average book depth at 3 price increments	NA

GOLD	9/4/2018	Average effective spread	0.31350012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31350012
		Average book depth at 3 price increments	NA

GOLD	9/5/2018	Average effective spread	0.31912028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31912028
		Average book depth at 3 price increments	NA

GOLD	9/6/2018	Average effective spread	0.31642727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31642727
		Average book depth at 3 price increments	NA

GOLD	9/7/2018	Average effective spread	0.31751405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31751405
		Average book depth at 3 price increments	NA

GOLD	9/10/2018	Average effective spread	0.3122654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3122654
		Average book depth at 3 price increments	NA

GOLD	9/11/2018	Average effective spread	0.31391015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31391015
		Average book depth at 3 price increments	NA

GOLD	9/12/2018	Average effective spread	0.31240917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31240917
		Average book depth at 3 price increments	NA

GOLD	9/13/2018	Average effective spread	0.31851401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31851401
		Average book depth at 3 price increments	NA

GOLD	9/14/2018	Average effective spread	0.31413445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31413445
		Average book depth at 3 price increments	NA

GOLD	9/17/2018	Average effective spread	0.31669819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31669819
		Average book depth at 3 price increments	NA

GOLD	9/18/2018	Average effective spread	0.31814797
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31814797
		Average book depth at 3 price increments	NA

GOLD	9/19/2018	Average effective spread	0.3205268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3205268
		Average book depth at 3 price increments	NA

GOLD	9/20/2018	Average effective spread	0.31815038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31815038
		Average book depth at 3 price increments	NA

GOLD	9/21/2018	Average effective spread	0.32176179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32176179
		Average book depth at 3 price increments	NA

GOLD	9/24/2018	Average effective spread	0.31658261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31658261
		Average book depth at 3 price increments	NA

GOLD	9/25/2018	Average effective spread	0.31587038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31587038
		Average book depth at 3 price increments	NA

GOLD	9/26/2018	Average effective spread	0.32045624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32045624
		Average book depth at 3 price increments	NA

GOLD	9/27/2018	Average effective spread	0.3219219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3219219
		Average book depth at 3 price increments	NA

GOLD	9/28/2018	Average effective spread	0.32113173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32113173
		Average book depth at 3 price increments	NA

GOLD.	7/2/2018	Average effective spread	0.20785164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20785164
		Average book depth at 3 price increments	NA

GOLD.	7/3/2018	Average effective spread	0.19599714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19599714
		Average book depth at 3 price increments	NA

GOLD.	7/4/2018	Average effective spread	0.19278638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19278638
		Average book depth at 3 price increments	NA

GOLD.	7/5/2018	Average effective spread	0.20168008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20168008
		Average book depth at 3 price increments	NA

GOLD.	7/6/2018	Average effective spread	0.22996007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.22996007
		Average book depth at 3 price increments	NA

GOLD.	7/9/2018	Average effective spread	0.19853539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19853539
		Average book depth at 3 price increments	NA

GOLD.	7/10/2018	Average effective spread	0.2021687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.2021687
		Average book depth at 3 price increments	NA

GOLD.	7/11/2018	Average effective spread	0.21133559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.21133559
		Average book depth at 3 price increments	NA

GOLD.	7/12/2018	Average effective spread	0.20882481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20882481
		Average book depth at 3 price increments	NA

GOLD.	7/13/2018	Average effective spread	0.20105092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20105092
		Average book depth at 3 price increments	NA

GOLD.	7/16/2018	Average effective spread	0.20179279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20179279
		Average book depth at 3 price increments	NA

GOLD.	7/17/2018	Average effective spread	0.19566712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19566712
		Average book depth at 3 price increments	NA

GOLD.	7/18/2018	Average effective spread	0.20533469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20533469
		Average book depth at 3 price increments	NA

GOLD.	7/19/2018	Average effective spread	0.21420103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.21420103
		Average book depth at 3 price increments	NA

GOLD.	7/20/2018	Average effective spread	0.19749268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19749268
		Average book depth at 3 price increments	NA

GOLD.	7/23/2018	Average effective spread	0.20849843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20849843
		Average book depth at 3 price increments	NA

GOLD.	7/24/2018	Average effective spread	0.20247972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20247972
		Average book depth at 3 price increments	NA

GOLD.	7/25/2018	Average effective spread	0.19749092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19749092
		Average book depth at 3 price increments	NA

GOLD.	7/26/2018	Average effective spread	0.20502653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20502653
		Average book depth at 3 price increments	NA

GOLD.	7/27/2018	Average effective spread	0.20383332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20383332
		Average book depth at 3 price increments	NA

GOLD.	7/30/2018	Average effective spread	0.20910441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20910441
		Average book depth at 3 price increments	NA

GOLD.	7/31/2018	Average effective spread	0.2259978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.2259978
		Average book depth at 3 price increments	NA

GOLD.	8/1/2018	Average effective spread	0.20908929
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20908929
		Average book depth at 3 price increments	NA

GOLD.	8/2/2018	Average effective spread	0.21247482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.21247482
		Average book depth at 3 price increments	NA

GOLD.	8/3/2018	Average effective spread	0.21914566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.21914566
		Average book depth at 3 price increments	NA

GOLD.	8/6/2018	Average effective spread	0.20371915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20371915
		Average book depth at 3 price increments	NA

GOLD.	8/7/2018	Average effective spread	0.2119698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.2119698
		Average book depth at 3 price increments	NA

GOLD.	8/8/2018	Average effective spread	0.19947612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19947612
		Average book depth at 3 price increments	NA

GOLD.	8/9/2018	Average effective spread	0.19764375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19764375
		Average book depth at 3 price increments	NA

GOLD.	8/10/2018	Average effective spread	0.20048002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20048002
		Average book depth at 3 price increments	NA

GOLD.	8/13/2018	Average effective spread	0.20225731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20225731
		Average book depth at 3 price increments	NA

GOLD.	8/14/2018	Average effective spread	0.20110034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20110034
		Average book depth at 3 price increments	NA

GOLD.	8/15/2018	Average effective spread	0.20225768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20225768
		Average book depth at 3 price increments	NA

GOLD.	8/16/2018	Average effective spread	0.2073123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.2073123
		Average book depth at 3 price increments	NA

GOLD.	8/17/2018	Average effective spread	0.21062478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.21062478
		Average book depth at 3 price increments	NA

GOLD.	8/20/2018	Average effective spread	0.20541384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20541384
		Average book depth at 3 price increments	NA

GOLD.	8/21/2018	Average effective spread	0.20225994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20225994
		Average book depth at 3 price increments	NA

GOLD.	8/22/2018	Average effective spread	0.19906472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19906472
		Average book depth at 3 price increments	NA

GOLD.	8/23/2018	Average effective spread	0.20341531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20341531
		Average book depth at 3 price increments	NA

GOLD.	8/24/2018	Average effective spread	0.20564474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20564474
		Average book depth at 3 price increments	NA

GOLD.	8/27/2018	Average effective spread	0.20343979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20343979
		Average book depth at 3 price increments	NA

GOLD.	8/28/2018	Average effective spread	0.20086339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20086339
		Average book depth at 3 price increments	NA

GOLD.	8/29/2018	Average effective spread	0.20468403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20468403
		Average book depth at 3 price increments	NA

GOLD.	8/30/2018	Average effective spread	0.20161474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20161474
		Average book depth at 3 price increments	NA

GOLD.	8/31/2018	Average effective spread	0.20137568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20137568
		Average book depth at 3 price increments	NA

GOLD.	9/3/2018	Average effective spread	0.21517012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.21517012
		Average book depth at 3 price increments	NA

GOLD.	9/4/2018	Average effective spread	0.1983948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.1983948
		Average book depth at 3 price increments	NA

GOLD.	9/5/2018	Average effective spread	0.20533788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20533788
		Average book depth at 3 price increments	NA

GOLD.	9/6/2018	Average effective spread	0.20154938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20154938
		Average book depth at 3 price increments	NA

GOLD.	9/7/2018	Average effective spread	0.18861867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18861867
		Average book depth at 3 price increments	NA

GOLD.	9/10/2018	Average effective spread	0.20030862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20030862
		Average book depth at 3 price increments	NA

GOLD.	9/11/2018	Average effective spread	0.19932498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19932498
		Average book depth at 3 price increments	NA

GOLD.	9/12/2018	Average effective spread	0.1996238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.1996238
		Average book depth at 3 price increments	NA

GOLD.	9/13/2018	Average effective spread	0.20345624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20345624
		Average book depth at 3 price increments	NA

GOLD.	9/14/2018	Average effective spread	0.19992348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.19992348
		Average book depth at 3 price increments	NA

GOLD.	9/17/2018	Average effective spread	0.20345866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20345866
		Average book depth at 3 price increments	NA

GOLD.	9/18/2018	Average effective spread	0.20694571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20694571
		Average book depth at 3 price increments	NA

GOLD.	9/19/2018	Average effective spread	0.20569912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20569912
		Average book depth at 3 price increments	NA

GOLD.	9/20/2018	Average effective spread	0.20189996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20189996
		Average book depth at 3 price increments	NA

GOLD.	9/21/2018	Average effective spread	0.20863411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20863411
		Average book depth at 3 price increments	NA

GOLD.	9/24/2018	Average effective spread	0.20568695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20568695
		Average book depth at 3 price increments	NA

GOLD.	9/25/2018	Average effective spread	0.20223806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20223806
		Average book depth at 3 price increments	NA

GOLD.	9/26/2018	Average effective spread	0.20727567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20727567
		Average book depth at 3 price increments	NA

GOLD.	9/27/2018	Average effective spread	0.20675593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20675593
		Average book depth at 3 price increments	NA

GOLD.	9/28/2018	Average effective spread	0.20394934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.20394934
		Average book depth at 3 price increments	NA

GOLDmicro	7/2/2018	Average effective spread	0.31891054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31891054
		Average book depth at 3 price increments	NA

GOLDmicro	7/3/2018	Average effective spread	0.31203898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31203898
		Average book depth at 3 price increments	NA

GOLDmicro	7/4/2018	Average effective spread	0.31257314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31257314
		Average book depth at 3 price increments	NA

GOLDmicro	7/5/2018	Average effective spread	0.31852851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31852851
		Average book depth at 3 price increments	NA

GOLDmicro	7/6/2018	Average effective spread	0.32863259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32863259
		Average book depth at 3 price increments	NA

GOLDmicro	7/9/2018	Average effective spread	0.31408237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31408237
		Average book depth at 3 price increments	NA

GOLDmicro	7/10/2018	Average effective spread	0.31665166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31665166
		Average book depth at 3 price increments	NA

GOLDmicro	7/11/2018	Average effective spread	0.32283762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32283762
		Average book depth at 3 price increments	NA

GOLDmicro	7/12/2018	Average effective spread	0.32492421
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32492421
		Average book depth at 3 price increments	NA

GOLDmicro	7/13/2018	Average effective spread	0.31574646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31574646
		Average book depth at 3 price increments	NA

GOLDmicro	7/16/2018	Average effective spread	0.31634396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31634396
		Average book depth at 3 price increments	NA

GOLDmicro	7/17/2018	Average effective spread	0.31471687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31471687
		Average book depth at 3 price increments	NA

GOLDmicro	7/18/2018	Average effective spread	0.31563604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31563604
		Average book depth at 3 price increments	NA

GOLDmicro	7/19/2018	Average effective spread	0.32755348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32755348
		Average book depth at 3 price increments	NA

GOLDmicro	7/20/2018	Average effective spread	0.31395699
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31395699
		Average book depth at 3 price increments	NA

GOLDmicro	7/23/2018	Average effective spread	0.32419828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32419828
		Average book depth at 3 price increments	NA

GOLDmicro	7/24/2018	Average effective spread	0.31476065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31476065
		Average book depth at 3 price increments	NA

GOLDmicro	7/25/2018	Average effective spread	0.32155402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32155402
		Average book depth at 3 price increments	NA

GOLDmicro	7/26/2018	Average effective spread	0.31849612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31849612
		Average book depth at 3 price increments	NA

GOLDmicro	7/27/2018	Average effective spread	0.32219446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32219446
		Average book depth at 3 price increments	NA

GOLDmicro	7/30/2018	Average effective spread	0.32609192
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32609192
		Average book depth at 3 price increments	NA

GOLDmicro	7/31/2018	Average effective spread	0.33930125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.33930125
		Average book depth at 3 price increments	NA

GOLDmicro	8/1/2018	Average effective spread	0.32686645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32686645
		Average book depth at 3 price increments	NA

GOLDmicro	8/2/2018	Average effective spread	0.32966371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32966371
		Average book depth at 3 price increments	NA

GOLDmicro	8/3/2018	Average effective spread	0.32767176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32767176
		Average book depth at 3 price increments	NA

GOLDmicro	8/6/2018	Average effective spread	0.3177265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3177265
		Average book depth at 3 price increments	NA

GOLDmicro	8/7/2018	Average effective spread	0.32624289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32624289
		Average book depth at 3 price increments	NA

GOLDmicro	8/8/2018	Average effective spread	0.31785858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31785858
		Average book depth at 3 price increments	NA

GOLDmicro	8/9/2018	Average effective spread	0.31712827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31712827
		Average book depth at 3 price increments	NA

GOLDmicro	8/10/2018	Average effective spread	0.31674172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31674172
		Average book depth at 3 price increments	NA

GOLDmicro	8/13/2018	Average effective spread	0.31540914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31540914
		Average book depth at 3 price increments	NA

GOLDmicro	8/14/2018	Average effective spread	0.31718882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31718882
		Average book depth at 3 price increments	NA

GOLDmicro	8/15/2018	Average effective spread	0.31568932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31568932
		Average book depth at 3 price increments	NA

GOLDmicro	8/16/2018	Average effective spread	0.32550346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32550346
		Average book depth at 3 price increments	NA

GOLDmicro	8/17/2018	Average effective spread	0.32232786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32232786
		Average book depth at 3 price increments	NA

GOLDmicro	8/20/2018	Average effective spread	0.32340824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32340824
		Average book depth at 3 price increments	NA

GOLDmicro	8/21/2018	Average effective spread	0.31859569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31859569
		Average book depth at 3 price increments	NA

GOLDmicro	8/22/2018	Average effective spread	0.31739085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31739085
		Average book depth at 3 price increments	NA

GOLDmicro	8/23/2018	Average effective spread	0.31652106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31652106
		Average book depth at 3 price increments	NA

GOLDmicro	8/24/2018	Average effective spread	0.31657968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31657968
		Average book depth at 3 price increments	NA

GOLDmicro	8/27/2018	Average effective spread	0.32344857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32344857
		Average book depth at 3 price increments	NA

GOLDmicro	8/28/2018	Average effective spread	0.31554331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31554331
		Average book depth at 3 price increments	NA

GOLDmicro	8/29/2018	Average effective spread	0.31641314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31641314
		Average book depth at 3 price increments	NA

GOLDmicro	8/30/2018	Average effective spread	0.319174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.319174
		Average book depth at 3 price increments	NA

GOLDmicro	8/31/2018	Average effective spread	0.31737411
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31737411
		Average book depth at 3 price increments	NA

GOLDmicro	9/3/2018	Average effective spread	0.32972327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32972327
		Average book depth at 3 price increments	NA

GOLDmicro	9/4/2018	Average effective spread	0.31352536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31352536
		Average book depth at 3 price increments	NA

GOLDmicro	9/5/2018	Average effective spread	0.31990836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31990836
		Average book depth at 3 price increments	NA

GOLDmicro	9/6/2018	Average effective spread	0.3159522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3159522
		Average book depth at 3 price increments	NA

GOLDmicro	9/7/2018	Average effective spread	0.31519488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31519488
		Average book depth at 3 price increments	NA

GOLDmicro	9/10/2018	Average effective spread	0.31290433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31290433
		Average book depth at 3 price increments	NA

GOLDmicro	9/11/2018	Average effective spread	0.31467855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31467855
		Average book depth at 3 price increments	NA

GOLDmicro	9/12/2018	Average effective spread	0.31368023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31368023
		Average book depth at 3 price increments	NA

GOLDmicro	9/13/2018	Average effective spread	0.31755091
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31755091
		Average book depth at 3 price increments	NA

GOLDmicro	9/14/2018	Average effective spread	0.31425654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31425654
		Average book depth at 3 price increments	NA

GOLDmicro	9/17/2018	Average effective spread	0.31539393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31539393
		Average book depth at 3 price increments	NA

GOLDmicro	9/18/2018	Average effective spread	0.31960623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31960623
		Average book depth at 3 price increments	NA

GOLDmicro	9/19/2018	Average effective spread	0.32116288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32116288
		Average book depth at 3 price increments	NA

GOLDmicro	9/20/2018	Average effective spread	0.31674659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31674659
		Average book depth at 3 price increments	NA

GOLDmicro	9/21/2018	Average effective spread	0.31746381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31746381
		Average book depth at 3 price increments	NA

GOLDmicro	9/24/2018	Average effective spread	0.31645158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31645158
		Average book depth at 3 price increments	NA

GOLDmicro	9/25/2018	Average effective spread	0.31645794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.31645794
		Average book depth at 3 price increments	NA

GOLDmicro	9/26/2018	Average effective spread	0.32158669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32158669
		Average book depth at 3 price increments	NA

GOLDmicro	9/27/2018	Average effective spread	0.32068051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.32068051
		Average book depth at 3 price increments	NA

GOLDmicro	9/28/2018	Average effective spread	0.3197096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.3197096
		Average book depth at 3 price increments	NA

GoldmSachs	7/9/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

GoldmSachs	7/10/2018	Average effective spread	0.21529566
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21529566
		Average book depth at 3 price increments	NA

GoldmSachs	7/11/2018	Average effective spread	0.23287081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23287081
		Average book depth at 3 price increments	NA

GoldmSachs	7/12/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

GoldmSachs	7/13/2018	Average effective spread	0.20650808
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20650808
		Average book depth at 3 price increments	NA

GoldmSachs	7/16/2018	Average effective spread	0.28120249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28120249
		Average book depth at 3 price increments	NA

GoldmSachs	7/19/2018	Average effective spread	0.25483976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25483976
		Average book depth at 3 price increments	NA

GoldmSachs	7/20/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

GoldmSachs	7/25/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

GoldmSachs	8/10/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

GoldmSachs	8/15/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

GoldmSachs	8/21/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

GoldmSachs	8/22/2018	Average effective spread	0.27241491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27241491
		Average book depth at 3 price increments	NA

GoldmSachs	8/27/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

GoldmSachs	8/28/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

GoldmSachs	9/4/2018	Average effective spread	0.34271554
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34271554
		Average book depth at 3 price increments	NA

GoldmSachs	9/20/2018	Average effective spread	0.27241491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27241491
		Average book depth at 3 price increments	NA

GoldmSachs	9/21/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

GoldmSachs	9/24/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

GoldmSachs	9/26/2018	Average effective spread	0.24605218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24605218
		Average book depth at 3 price increments	NA

Google	7/2/2018	Average effective spread	3.00535163
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	3.00535163
		Average book depth at 3 price increments	NA

Google	7/3/2018	Average effective spread	2.44294665
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.44294665
		Average book depth at 3 price increments	NA

Google	7/5/2018	Average effective spread	2.89111312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.89111312
		Average book depth at 3 price increments	NA

Google	7/6/2018	Average effective spread	1.95084229
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.95084229
		Average book depth at 3 price increments	NA

Google	7/9/2018	Average effective spread	1.81463483
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.81463483
		Average book depth at 3 price increments	NA

Google	7/11/2018	Average effective spread	2.41658392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.41658392
		Average book depth at 3 price increments	NA

Google	7/12/2018	Average effective spread	2.40779634
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.40779634
		Average book depth at 3 price increments	NA

Google	7/16/2018	Average effective spread	2.56890193
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.56890193
		Average book depth at 3 price increments	NA

Google	7/17/2018	Average effective spread	2.53961001
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.53961001
		Average book depth at 3 price increments	NA

Google	7/18/2018	Average effective spread	2.21823573
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.21823573
		Average book depth at 3 price increments	NA

Google	7/19/2018	Average effective spread	2.43735456
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.43735456
		Average book depth at 3 price increments	NA

Google	7/20/2018	Average effective spread	2.46052181
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.46052181
		Average book depth at 3 price increments	NA

Google	7/23/2018	Average effective spread	2.33090503
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.33090503
		Average book depth at 3 price increments	NA

Google	7/24/2018	Average effective spread	2.32724354
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.32724354
		Average book depth at 3 price increments	NA

Google	7/25/2018	Average effective spread	2.05336403
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.05336403
		Average book depth at 3 price increments	NA

Google	7/27/2018	Average effective spread	2.42009895
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.42009895
		Average book depth at 3 price increments	NA

Google	7/30/2018	Average effective spread	3.10201499
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	3.10201499
		Average book depth at 3 price increments	NA

Google	8/1/2018	Average effective spread	3.2162535
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	3.2162535
		Average book depth at 3 price increments	NA

Google	8/2/2018	Average effective spread	3.71275165
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	3.71275165
		Average book depth at 3 price increments	NA

Google	8/3/2018	Average effective spread	2.52203485
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.52203485
		Average book depth at 3 price increments	NA

Google	8/10/2018	Average effective spread	2.43415907
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.43415907
		Average book depth at 3 price increments	NA

Google	8/14/2018	Average effective spread	2.46052181
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.46052181
		Average book depth at 3 price increments	NA

Google	8/15/2018	Average effective spread	2.13831062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.13831062
		Average book depth at 3 price increments	NA

Google	8/16/2018	Average effective spread	2.27158888
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.27158888
		Average book depth at 3 price increments	NA

Google	8/17/2018	Average effective spread	3.06686468
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	3.06686468
		Average book depth at 3 price increments	NA

Google	8/27/2018	Average effective spread	2.49274293
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.49274293
		Average book depth at 3 price increments	NA

Google	8/30/2018	Average effective spread	2.19689447
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.19689447
		Average book depth at 3 price increments	NA

Google	9/4/2018	Average effective spread	2.39022118
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.39022118
		Average book depth at 3 price increments	NA

Google	9/5/2018	Average effective spread	2.64681846
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.64681846
		Average book depth at 3 price increments	NA

Google	9/6/2018	Average effective spread	2.50885348
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.50885348
		Average book depth at 3 price increments	NA

Google	9/7/2018	Average effective spread	1.6696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.6696398
		Average book depth at 3 price increments	NA

Google	9/10/2018	Average effective spread	5.61086848
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	5.61086848
		Average book depth at 3 price increments	NA

Google	9/11/2018	Average effective spread	1.95084229
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.95084229
		Average book depth at 3 price increments	NA

Google	9/17/2018	Average effective spread	2.77687461
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.77687461
		Average book depth at 3 price increments	NA

Google	9/19/2018	Average effective spread	1.80145347
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.80145347
		Average book depth at 3 price increments	NA

Google	9/27/2018	Average effective spread	2.02114291
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.02114291
		Average book depth at 3 price increments	NA

Google	9/28/2018	Average effective spread	1.83660378
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.83660378
		Average book depth at 3 price increments	NA

GoPro	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GoPro	9/26/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

GoPro	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

GRE20Cash	7/2/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/3/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/4/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/9/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/11/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/12/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/16/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/17/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/18/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/20/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/23/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/24/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/25/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/26/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/27/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/30/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	7/31/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/1/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/2/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/3/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/10/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/13/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/14/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/16/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/20/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/21/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/22/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	8/23/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/3/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/4/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/5/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/10/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/13/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/18/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/20/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/24/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/25/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

GRE20Cash	9/28/2018	Average effective spread	3
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3
		Average book depth at 3 price increments	NA

Grifols	9/12/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

Grifols	9/13/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

Grifols	9/21/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Grifols	9/24/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

GrupoOHL	9/28/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

GSK	7/12/2018	Average effective spread	0.02705477
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02705477
		Average book depth at 3 price increments	NA

GSK	7/18/2018	Average effective spread	0.027796
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027796
		Average book depth at 3 price increments	NA

GSK	8/3/2018	Average effective spread	0.03224336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03224336
		Average book depth at 3 price increments	NA

GSK	8/6/2018	Average effective spread	0.02557232
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02557232
		Average book depth at 3 price increments	NA

GSK	8/13/2018	Average effective spread	0.03001968
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03001968
		Average book depth at 3 price increments	NA

GSK	8/14/2018	Average effective spread	0.02890784
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02890784
		Average book depth at 3 price increments	NA

GSK	8/15/2018	Average effective spread	0.027796
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027796
		Average book depth at 3 price increments	NA

GSK	8/23/2018	Average effective spread	0.03001968
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03001968
		Average book depth at 3 price increments	NA

GSK	9/3/2018	Average effective spread	0.03076091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03076091
		Average book depth at 3 price increments	NA

GSK	9/5/2018	Average effective spread	0.03001968
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03001968
		Average book depth at 3 price increments	NA

GSK	9/7/2018	Average effective spread	0.03001968
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03001968
		Average book depth at 3 price increments	NA

GSK	9/10/2018	Average effective spread	0.02946376
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02946376
		Average book depth at 3 price increments	NA

GSK	9/11/2018	Average effective spread	0.02927845
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02927845
		Average book depth at 3 price increments	NA

GSK	9/12/2018	Average effective spread	0.03669072
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03669072
		Average book depth at 3 price increments	NA

GSK	9/21/2018	Average effective spread	0.027796
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027796
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/12/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/13/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/16/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/17/2018	Average effective spread	1.3913665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.3913665
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/18/2018	Average effective spread	1.42798141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.42798141
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/19/2018	Average effective spread	1.35808022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.35808022
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/20/2018	Average effective spread	1.39802375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.39802375
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/23/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/24/2018	Average effective spread	1.42798141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.42798141
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/25/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/26/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/27/2018	Average effective spread	1.53782613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.53782613
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/30/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	7/31/2018	Average effective spread	1.42798141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.42798141
		Average book depth at 3 price increments	NA

GSOIL-AUG18	8/1/2018	Average effective spread	1.38404352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.38404352
		Average book depth at 3 price increments	NA

GSOIL-AUG18	8/3/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	8/7/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-AUG18	8/9/2018	Average effective spread	1.75751558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.75751558
		Average book depth at 3 price increments	NA

GSOIL-JUL18	7/4/2018	Average effective spread	1.75751558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.75751558
		Average book depth at 3 price increments	NA

GSOIL-JUL18	7/5/2018	Average effective spread	1.42798141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.42798141
		Average book depth at 3 price increments	NA

GSOIL-JUL18	7/6/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-OCT18	9/13/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-OCT18	9/14/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-OCT18	9/17/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-OCT18	9/18/2018	Average effective spread	1.75751558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.75751558
		Average book depth at 3 price increments	NA

GSOIL-OCT18	9/24/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-OCT18	9/27/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-SEP18	8/10/2018	Average effective spread	1.53782613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.53782613
		Average book depth at 3 price increments	NA

GSOIL-SEP18	8/13/2018	Average effective spread	1.53782613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.53782613
		Average book depth at 3 price increments	NA

GSOIL-SEP18	8/20/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-SEP18	8/21/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-SEP18	8/24/2018	Average effective spread	1.31813668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.31813668
		Average book depth at 3 price increments	NA

GSOIL-SEP18	8/28/2018	Average effective spread	1.53782613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.53782613
		Average book depth at 3 price increments	NA

GSOIL-SEP18	9/4/2018	Average effective spread	1.53782613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.53782613
		Average book depth at 3 price increments	NA

Halliburton	7/13/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Halliburton	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	7/23/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Halliburton	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	7/26/2018	Average effective spread	0.05649157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05649157
		Average book depth at 3 price increments	NA

Halliburton	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	8/1/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Halliburton	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	8/13/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Halliburton	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Halliburton	9/7/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Halliburton	9/10/2018	Average effective spread	0.05467826
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05467826
		Average book depth at 3 price increments	NA

Halliburton	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Hargreaves	7/5/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Hargreaves	7/10/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

HarleyDav	7/2/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

HarleyDav	7/3/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

HarleyDav	7/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

HarleyDav	7/6/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

HarleyDav	7/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

HarleyDav	7/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

HarleyDav	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HarleyDav	7/19/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

HarleyDav	7/23/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

HarleyDav	7/24/2018	Average effective spread	0.07579286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07579286
		Average book depth at 3 price increments	NA

HarleyDav	7/25/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

HarleyDav	8/1/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

HarleyDav	8/2/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

HarleyDav	8/13/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

HarleyDav	8/14/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

HarleyDav	8/22/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

HarleyDav	8/23/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Hasbro	7/23/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Hasbro	7/24/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Heineken	7/5/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Heineken	7/17/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Heineken	7/18/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Heineken	7/26/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Heineken	7/30/2018	Average effective spread	0.29
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29
		Average book depth at 3 price increments	NA

Heineken	7/31/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Heineken	8/1/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Heineken	8/22/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Henry Schein	8/7/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Hershey	8/27/2018	Average effective spread	0.1200969
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1200969
		Average book depth at 3 price increments	NA

Hershey	8/30/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

HGCOP-DEC18	9/11/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/2/2018	Average effective spread	0.00689825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00689825
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/3/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/4/2018	Average effective spread	0.00689825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00689825
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/5/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/9/2018	Average effective spread	0.00673348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00673348
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/10/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/11/2018	Average effective spread	0.00675179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00675179
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/12/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/16/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/17/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/18/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/19/2018	Average effective spread	0.00676643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00676643
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/20/2018	Average effective spread	0.00697148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00697148
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/23/2018	Average effective spread	0.00689825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00689825
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/24/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/25/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/26/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/30/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	7/31/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/1/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/2/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/6/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/7/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/10/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/13/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/14/2018	Average effective spread	0.00682502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00682502
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/15/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/16/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/17/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/22/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/23/2018	Average effective spread	0.00667856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667856
		Average book depth at 3 price increments	NA

HGCOP-SEP18	8/30/2018	Average effective spread	0.00755732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00755732
		Average book depth at 3 price increments	NA

Hilton	8/21/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Hilton	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HK50Cash	7/3/2018	Average effective spread	1.6132135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.6132135
		Average book depth at 3 price increments	NA

HK50Cash	7/4/2018	Average effective spread	1.61996335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.61996335
		Average book depth at 3 price increments	NA

HK50Cash	7/5/2018	Average effective spread	1.6675026
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.6675026
		Average book depth at 3 price increments	NA

HK50Cash	7/6/2018	Average effective spread	1.62285932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.62285932
		Average book depth at 3 price increments	NA

HK50Cash	7/9/2018	Average effective spread	1.69354276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.69354276
		Average book depth at 3 price increments	NA

HK50Cash	7/10/2018	Average effective spread	1.66988409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.66988409
		Average book depth at 3 price increments	NA

HK50Cash	7/11/2018	Average effective spread	1.59020596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.59020596
		Average book depth at 3 price increments	NA

HK50Cash	7/12/2018	Average effective spread	1.63315271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.63315271
		Average book depth at 3 price increments	NA

HK50Cash	7/13/2018	Average effective spread	1.63924863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.63924863
		Average book depth at 3 price increments	NA

HK50Cash	7/16/2018	Average effective spread	1.62746318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.62746318
		Average book depth at 3 price increments	NA

HK50Cash	7/17/2018	Average effective spread	1.66568812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.66568812
		Average book depth at 3 price increments	NA

HK50Cash	7/18/2018	Average effective spread	1.64585317
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.64585317
		Average book depth at 3 price increments	NA

HK50Cash	7/19/2018	Average effective spread	1.64820096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.64820096
		Average book depth at 3 price increments	NA

HK50Cash	7/20/2018	Average effective spread	1.68618344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.68618344
		Average book depth at 3 price increments	NA

HK50Cash	7/23/2018	Average effective spread	1.64696274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.64696274
		Average book depth at 3 price increments	NA

HK50Cash	7/24/2018	Average effective spread	1.7004423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.7004423
		Average book depth at 3 price increments	NA

HK50Cash	7/25/2018	Average effective spread	1.70096152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.70096152
		Average book depth at 3 price increments	NA

HK50Cash	7/26/2018	Average effective spread	1.64391442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.64391442
		Average book depth at 3 price increments	NA

HK50Cash	7/27/2018	Average effective spread	1.6071065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.6071065
		Average book depth at 3 price increments	NA

HK50Cash	7/30/2018	Average effective spread	1.66205917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.66205917
		Average book depth at 3 price increments	NA

HK50Cash	7/31/2018	Average effective spread	1.73186871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.73186871
		Average book depth at 3 price increments	NA

HK50Cash	8/1/2018	Average effective spread	1.65457795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.65457795
		Average book depth at 3 price increments	NA

HK50Cash	8/2/2018	Average effective spread	1.61996335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.61996335
		Average book depth at 3 price increments	NA

HK50Cash	8/3/2018	Average effective spread	1.65322347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.65322347
		Average book depth at 3 price increments	NA

HK50Cash	8/6/2018	Average effective spread	1.60036702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.60036702
		Average book depth at 3 price increments	NA

HK50Cash	8/7/2018	Average effective spread	1.63240988
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.63240988
		Average book depth at 3 price increments	NA

HK50Cash	8/8/2018	Average effective spread	1.64601539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.64601539
		Average book depth at 3 price increments	NA

HK50Cash	8/9/2018	Average effective spread	1.66760933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.66760933
		Average book depth at 3 price increments	NA

HK50Cash	8/10/2018	Average effective spread	1.72261728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.72261728
		Average book depth at 3 price increments	NA

HK50Cash	8/13/2018	Average effective spread	1.6835826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.6835826
		Average book depth at 3 price increments	NA

HK50Cash	8/14/2018	Average effective spread	1.61546345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.61546345
		Average book depth at 3 price increments	NA

HK50Cash	8/15/2018	Average effective spread	1.71960395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.71960395
		Average book depth at 3 price increments	NA

HK50Cash	8/16/2018	Average effective spread	1.62317756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.62317756
		Average book depth at 3 price increments	NA

HK50Cash	8/17/2018	Average effective spread	1.65933746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.65933746
		Average book depth at 3 price increments	NA

HK50Cash	8/20/2018	Average effective spread	1.68084432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.68084432
		Average book depth at 3 price increments	NA

HK50Cash	8/21/2018	Average effective spread	1.65785723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.65785723
		Average book depth at 3 price increments	NA

HK50Cash	8/22/2018	Average effective spread	1.64344108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.64344108
		Average book depth at 3 price increments	NA

HK50Cash	8/23/2018	Average effective spread	1.72496097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.72496097
		Average book depth at 3 price increments	NA

HK50Cash	8/24/2018	Average effective spread	1.65933746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.65933746
		Average book depth at 3 price increments	NA

HK50Cash	8/27/2018	Average effective spread	1.67996199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.67996199
		Average book depth at 3 price increments	NA

HK50Cash	8/28/2018	Average effective spread	1.67339964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.67339964
		Average book depth at 3 price increments	NA

HK50Cash	8/29/2018	Average effective spread	1.79995928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.79995928
		Average book depth at 3 price increments	NA

HK50Cash	8/30/2018	Average effective spread	1.73859703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.73859703
		Average book depth at 3 price increments	NA

HK50Cash	8/31/2018	Average effective spread	1.66300585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.66300585
		Average book depth at 3 price increments	NA

HK50Cash	9/3/2018	Average effective spread	1.60053197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.60053197
		Average book depth at 3 price increments	NA

HK50Cash	9/4/2018	Average effective spread	1.6567807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.6567807
		Average book depth at 3 price increments	NA

HK50Cash	9/5/2018	Average effective spread	1.62151504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.62151504
		Average book depth at 3 price increments	NA

HK50Cash	9/6/2018	Average effective spread	1.6963432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.6963432
		Average book depth at 3 price increments	NA

HK50Cash	9/7/2018	Average effective spread	1.77495984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.77495984
		Average book depth at 3 price increments	NA

HK50Cash	9/10/2018	Average effective spread	1.69178865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.69178865
		Average book depth at 3 price increments	NA

HK50Cash	9/11/2018	Average effective spread	1.66438542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.66438542
		Average book depth at 3 price increments	NA

HK50Cash	9/12/2018	Average effective spread	1.78265198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.78265198
		Average book depth at 3 price increments	NA

HK50Cash	9/13/2018	Average effective spread	1.70246148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.70246148
		Average book depth at 3 price increments	NA

HK50Cash	9/14/2018	Average effective spread	1.70246148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.70246148
		Average book depth at 3 price increments	NA

HK50Cash	9/17/2018	Average effective spread	1.63632661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.63632661
		Average book depth at 3 price increments	NA

HK50Cash	9/18/2018	Average effective spread	1.67561998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.67561998
		Average book depth at 3 price increments	NA

HK50Cash	9/19/2018	Average effective spread	1.65284722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.65284722
		Average book depth at 3 price increments	NA

HK50Cash	9/20/2018	Average effective spread	1.64996267
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.64996267
		Average book depth at 3 price increments	NA

HK50Cash	9/21/2018	Average effective spread	1.63632661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.63632661
		Average book depth at 3 price increments	NA

HK50Cash	9/24/2018	Average effective spread	1.67339964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.67339964
		Average book depth at 3 price increments	NA

HK50Cash	9/26/2018	Average effective spread	1.6749621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.6749621
		Average book depth at 3 price increments	NA

HK50Cash	9/27/2018	Average effective spread	1.69611547
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.69611547
		Average book depth at 3 price increments	NA

HK50Cash	9/28/2018	Average effective spread	1.67422683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.67422683
		Average book depth at 3 price increments	NA

H&M	7/4/2018	Average effective spread	0.03005723
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03005723
		Average book depth at 3 price increments	NA

H&M	7/9/2018	Average effective spread	0.02876444
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02876444
		Average book depth at 3 price increments	NA

H&M	7/10/2018	Average effective spread	0.03135001
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03135001
		Average book depth at 3 price increments	NA

H&M	7/16/2018	Average effective spread	0.03781393
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03781393
		Average book depth at 3 price increments	NA

H&M	8/10/2018	Average effective spread	0.02908764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02908764
		Average book depth at 3 price increments	NA

H&M	8/16/2018	Average effective spread	0.03005723
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03005723
		Average book depth at 3 price increments	NA

H&M	8/17/2018	Average effective spread	0.03005723
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03005723
		Average book depth at 3 price increments	NA

H&M	8/27/2018	Average effective spread	0.02908764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02908764
		Average book depth at 3 price increments	NA

H&M	8/30/2018	Average effective spread	0.02908764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02908764
		Average book depth at 3 price increments	NA

H&M	9/14/2018	Average effective spread	0.02811805
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02811805
		Average book depth at 3 price increments	NA

H&M	9/17/2018	Average effective spread	0.03248119
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03248119
		Average book depth at 3 price increments	NA

H&M	9/28/2018	Average effective spread	0.0319964
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0319964
		Average book depth at 3 price increments	NA

Hologic	8/27/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

HomeDepot	7/2/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

HomeDepot	7/9/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

HomeDepot	7/16/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

HomeDepot	7/18/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

HomeDepot	7/24/2018	Average effective spread	0.16257019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16257019
		Average book depth at 3 price increments	NA

HomeDepot	7/25/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

HomeDepot	8/7/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

HomeDepot	8/9/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

HomeDepot	8/13/2018	Average effective spread	0.14499504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14499504
		Average book depth at 3 price increments	NA

HomeDepot	8/14/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

HomeDepot	8/15/2018	Average effective spread	0.20431119
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20431119
		Average book depth at 3 price increments	NA

HomeDepot	8/22/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

HomeDepot	9/24/2018	Average effective spread	0.18014535
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18014535
		Average book depth at 3 price increments	NA

Horton	7/2/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Horton	8/8/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Horton	8/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Horton	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Horton	8/21/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Horton	8/23/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

HP	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

HP	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	7/9/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

HP	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	8/15/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

HP	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	9/6/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

HP	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	9/10/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

HP Enterprise	9/11/2018	Average effective spread	0.05931615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05931615
		Average book depth at 3 price increments	NA

HP Enterprise	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HP Enterprise	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

HSBC	7/3/2018	Average effective spread	0.0132309
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0132309
		Average book depth at 3 price increments	NA

HSBC	7/5/2018	Average effective spread	0.01378682
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01378682
		Average book depth at 3 price increments	NA

HSBC	7/24/2018	Average effective spread	0.01434274
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01434274
		Average book depth at 3 price increments	NA

HSBC	7/26/2018	Average effective spread	0.01434274
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01434274
		Average book depth at 3 price increments	NA

HSBC	7/27/2018	Average effective spread	0.0132309
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0132309
		Average book depth at 3 price increments	NA

HSBC	8/1/2018	Average effective spread	0.0132309
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0132309
		Average book depth at 3 price increments	NA

HSBC	8/7/2018	Average effective spread	0.0132309
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0132309
		Average book depth at 3 price increments	NA

HTO	7/5/2018	Average effective spread	0.1065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1065
		Average book depth at 3 price increments	NA

HTO	7/6/2018	Average effective spread	0.10017647
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10017647
		Average book depth at 3 price increments	NA

HTO	7/9/2018	Average effective spread	0.099
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.099
		Average book depth at 3 price increments	NA

HTO	7/10/2018	Average effective spread	0.09966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09966667
		Average book depth at 3 price increments	NA

HTO	7/12/2018	Average effective spread	0.10471429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10471429
		Average book depth at 3 price increments	NA

HTO	7/13/2018	Average effective spread	0.099
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.099
		Average book depth at 3 price increments	NA

HTO	7/16/2018	Average effective spread	0.10839394
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10839394
		Average book depth at 3 price increments	NA

HTO	7/18/2018	Average effective spread	0.10525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10525
		Average book depth at 3 price increments	NA

HTO	7/19/2018	Average effective spread	0.099
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.099
		Average book depth at 3 price increments	NA

HTO	7/20/2018	Average effective spread	0.099
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.099
		Average book depth at 3 price increments	NA

HTO	7/23/2018	Average effective spread	0.104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.104
		Average book depth at 3 price increments	NA

HTO	7/24/2018	Average effective spread	0.099
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.099
		Average book depth at 3 price increments	NA

HTO	7/25/2018	Average effective spread	0.104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.104
		Average book depth at 3 price increments	NA

HTO	7/26/2018	Average effective spread	0.109
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.109
		Average book depth at 3 price increments	NA

HTO	7/27/2018	Average effective spread	0.104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.104
		Average book depth at 3 price increments	NA

HTO	7/31/2018	Average effective spread	0.10257143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10257143
		Average book depth at 3 price increments	NA

HTO	8/9/2018	Average effective spread	0.099
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.099
		Average book depth at 3 price increments	NA

HTO	8/13/2018	Average effective spread	0.099
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.099
		Average book depth at 3 price increments	NA

HTO	8/14/2018	Average effective spread	0.099
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.099
		Average book depth at 3 price increments	NA

HTO	8/16/2018	Average effective spread	0.129
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.129
		Average book depth at 3 price increments	NA

HTO	8/17/2018	Average effective spread	0.111
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.111
		Average book depth at 3 price increments	NA

HTO	8/20/2018	Average effective spread	0.109
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.109
		Average book depth at 3 price increments	NA

HTO	8/23/2018	Average effective spread	0.086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.086
		Average book depth at 3 price increments	NA

HTO	8/24/2018	Average effective spread	0.086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.086
		Average book depth at 3 price increments	NA

HTO	8/29/2018	Average effective spread	0.10266667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10266667
		Average book depth at 3 price increments	NA

HTO	8/30/2018	Average effective spread	0.091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.091
		Average book depth at 3 price increments	NA

HTO	8/31/2018	Average effective spread	0.08766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08766667
		Average book depth at 3 price increments	NA

HTO	9/3/2018	Average effective spread	0.096
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.096
		Average book depth at 3 price increments	NA

HTO	9/4/2018	Average effective spread	0.092875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.092875
		Average book depth at 3 price increments	NA

HTO	9/5/2018	Average effective spread	0.116
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.116
		Average book depth at 3 price increments	NA

HTO	9/6/2018	Average effective spread	0.116
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.116
		Average book depth at 3 price increments	NA

HTO	9/7/2018	Average effective spread	0.08683333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08683333
		Average book depth at 3 price increments	NA

HTO	9/10/2018	Average effective spread	0.08963636
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08963636
		Average book depth at 3 price increments	NA

HTO	9/12/2018	Average effective spread	0.092
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.092
		Average book depth at 3 price increments	NA

HTO	9/13/2018	Average effective spread	0.091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.091
		Average book depth at 3 price increments	NA

HTO	9/14/2018	Average effective spread	0.08984615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08984615
		Average book depth at 3 price increments	NA

HTO	9/18/2018	Average effective spread	0.086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.086
		Average book depth at 3 price increments	NA

HTO	9/19/2018	Average effective spread	0.09327273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09327273
		Average book depth at 3 price increments	NA

HTO	9/21/2018	Average effective spread	0.08810526
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08810526
		Average book depth at 3 price increments	NA

HTO	9/24/2018	Average effective spread	0.09885714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09885714
		Average book depth at 3 price increments	NA

HTO	9/25/2018	Average effective spread	0.08658824
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08658824
		Average book depth at 3 price increments	NA

HTO	9/26/2018	Average effective spread	0.09016667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09016667
		Average book depth at 3 price increments	NA

HTO	9/27/2018	Average effective spread	0.08991304
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08991304
		Average book depth at 3 price increments	NA

HTO	9/28/2018	Average effective spread	0.08717647
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08717647
		Average book depth at 3 price increments	NA

Huhtamaki	7/6/2018	Average effective spread	0.081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.081
		Average book depth at 3 price increments	NA

Huhtamaki	7/19/2018	Average effective spread	0.091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.091
		Average book depth at 3 price increments	NA

Huntington	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Huntington	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Huntington	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Huntington	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Huntington	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

IAG	7/9/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

IAG	7/17/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

IAG	7/31/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Iberdola	7/9/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Iberdola	7/16/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Iberdola	7/17/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Iberdola	7/18/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Iberdola	7/26/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Iberdola	7/27/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Iberdola	7/30/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Iberdola	8/15/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Iberdola	9/26/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Iberdola	9/27/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Iberdola	9/28/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

IBM	7/2/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

IBM	7/3/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

IBM	7/5/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

IBM	7/6/2018	Average effective spread	0.12917739
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12917739
		Average book depth at 3 price increments	NA

IBM	7/9/2018	Average effective spread	0.11130932
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11130932
		Average book depth at 3 price increments	NA

IBM	7/10/2018	Average effective spread	0.12595528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12595528
		Average book depth at 3 price increments	NA

IBM	7/11/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

IBM	7/13/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

IBM	7/16/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

IBM	7/17/2018	Average effective spread	0.11716771
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11716771
		Average book depth at 3 price increments	NA

IBM	7/18/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

IBM	7/19/2018	Average effective spread	0.16476709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16476709
		Average book depth at 3 price increments	NA

IBM	7/20/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

IBM	7/23/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

IBM	7/24/2018	Average effective spread	0.13474286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13474286
		Average book depth at 3 price increments	NA

IBM	7/25/2018	Average effective spread	0.12595528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12595528
		Average book depth at 3 price increments	NA

IBM	7/26/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

IBM	7/27/2018	Average effective spread	0.13474286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13474286
		Average book depth at 3 price increments	NA

IBM	7/30/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

IBM	8/1/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

IBM	8/3/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

IBM	9/12/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

IBM	9/14/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

IBM	9/17/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

ICE	9/26/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

ICE	9/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Imperial Brands	7/3/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Imperial Brands	7/6/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Imperial Brands	7/17/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Imperial Brands	7/18/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Imperial Brands	7/23/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Imperial Brands	8/14/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Imperial Brands	8/15/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Incyte	8/1/2018	Average effective spread	0.17135777
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17135777
		Average book depth at 3 price increments	NA

Incyte	8/6/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Incyte	8/7/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Incyte	8/21/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Incyte	8/24/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Incyte	9/13/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Incyte	9/14/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

Incyte	9/18/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Incyte	9/27/2018	Average effective spread	0.25483976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25483976
		Average book depth at 3 price increments	NA

Inditex	7/16/2018	Average effective spread	0.071
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.071
		Average book depth at 3 price increments	NA

Inditex	8/29/2018	Average effective spread	0.061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.061
		Average book depth at 3 price increments	NA

Inditex	9/21/2018	Average effective spread	0.061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.061
		Average book depth at 3 price increments	NA

Inditex	9/26/2018	Average effective spread	0.061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.061
		Average book depth at 3 price increments	NA

Inditex	9/27/2018	Average effective spread	0.081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.081
		Average book depth at 3 price increments	NA

Indra Sistemas	8/30/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

Indra Sistemas	9/3/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

Infineon	7/2/2018	Average effective spread	0.05666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05666667
		Average book depth at 3 price increments	NA

Infineon	7/6/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

Infineon	7/9/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	7/13/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	7/16/2018	Average effective spread	0.05833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05833333
		Average book depth at 3 price increments	NA

Infineon	7/18/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	7/19/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Infineon	7/23/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	7/24/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	8/9/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	8/10/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

Infineon	8/29/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Infineon	9/12/2018	Average effective spread	0.0575
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0575
		Average book depth at 3 price increments	NA

Infineon	9/13/2018	Average effective spread	0.05428571
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05428571
		Average book depth at 3 price increments	NA

Infineon	9/17/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

Infineon	9/18/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Infineon	9/20/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	9/21/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	9/24/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	9/27/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Infineon	9/28/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Informa	7/5/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Infosys	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Infosys	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

ING	7/3/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/6/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/11/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/12/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/16/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/18/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/19/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

ING	7/24/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/25/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/26/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	7/27/2018	Average effective spread	0.033
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.033
		Average book depth at 3 price increments	NA

ING	7/31/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

ING	8/1/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	8/3/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

ING	8/10/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	8/13/2018	Average effective spread	0.03033333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03033333
		Average book depth at 3 price increments	NA

ING	8/15/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

ING	8/21/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

ING	9/14/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

ING	9/19/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

ING	9/21/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

ING	9/27/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

ING	9/28/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

Inmobiliaria	7/25/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Inmobiliaria	7/30/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

InsysTherapeutics	9/11/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

InsysTherapeutics	9/18/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

InsysTherapeutics	9/19/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

InsysTherapeutics	9/26/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

InsysTherapeutics	9/28/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Intel	7/2/2018	Average effective spread	0.0562405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0562405
		Average book depth at 3 price increments	NA

Intel	7/3/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Intel	7/5/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Intel	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	7/12/2018	Average effective spread	0.05448298
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05448298
		Average book depth at 3 price increments	NA

Intel	7/13/2018	Average effective spread	0.0562405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0562405
		Average book depth at 3 price increments	NA

Intel	7/16/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Intel	7/17/2018	Average effective spread	0.05419006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05419006
		Average book depth at 3 price increments	NA

Intel	7/18/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Intel	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	7/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Intel	7/24/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Intel	7/25/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Intel	7/26/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Intel	7/27/2018	Average effective spread	0.05940403
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05940403
		Average book depth at 3 price increments	NA

Intel	7/30/2018	Average effective spread	0.05467826
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05467826
		Average book depth at 3 price increments	NA

Intel	7/31/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Intel	8/1/2018	Average effective spread	0.05542934
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05542934
		Average book depth at 3 price increments	NA

Intel	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/3/2018	Average effective spread	0.05370186
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05370186
		Average book depth at 3 price increments	NA

Intel	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/7/2018	Average effective spread	0.05419006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05419006
		Average book depth at 3 price increments	NA

Intel	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Intel	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/14/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Intel	8/15/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Intel	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/22/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Intel	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	8/28/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Intel	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/7/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Intel	9/10/2018	Average effective spread	0.05419006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05419006
		Average book depth at 3 price increments	NA

Intel	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/21/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Intel	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Intel	9/28/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

InterContinental	7/9/2018	Average effective spread	0.1000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1000656
		Average book depth at 3 price increments	NA

InterContinental	7/10/2018	Average effective spread	0.1223024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1223024
		Average book depth at 3 price increments	NA

InterContinental	7/11/2018	Average effective spread	0.1000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1000656
		Average book depth at 3 price increments	NA

InterContinental	7/20/2018	Average effective spread	0.111184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.111184
		Average book depth at 3 price increments	NA

International	7/6/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Intertek	7/4/2018	Average effective spread	0.1334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1334208
		Average book depth at 3 price increments	NA

Intertek	7/5/2018	Average effective spread	0.1778944
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1778944
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/2/2018	Average effective spread	0.0076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0076
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/3/2018	Average effective spread	0.00757143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00757143
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/4/2018	Average effective spread	0.00742857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00742857
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/5/2018	Average effective spread	0.00783333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00783333
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/10/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/11/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/12/2018	Average effective spread	0.00766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00766667
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/13/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/16/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/18/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/19/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/20/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/23/2018	Average effective spread	0.00733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00733333
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/24/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/25/2018	Average effective spread	0.00766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00766667
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/26/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/27/2018	Average effective spread	0.00766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00766667
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/30/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	7/31/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/1/2018	Average effective spread	0.0077
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0077
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/2/2018	Average effective spread	0.00733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00733333
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/3/2018	Average effective spread	0.00742857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00742857
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/6/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/7/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/8/2018	Average effective spread	0.00714286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00714286
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/9/2018	Average effective spread	0.00744444
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00744444
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/10/2018	Average effective spread	0.00741667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00741667
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/13/2018	Average effective spread	0.00711111
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00711111
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/14/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/16/2018	Average effective spread	0.00766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00766667
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/17/2018	Average effective spread	0.00747826
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00747826
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/20/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/21/2018	Average effective spread	0.00742857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00742857
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/23/2018	Average effective spread	0.00733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00733333
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/24/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/28/2018	Average effective spread	0.0074
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0074
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/29/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/30/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	8/31/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/3/2018	Average effective spread	0.00766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00766667
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/4/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/5/2018	Average effective spread	0.00777778
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00777778
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/6/2018	Average effective spread	0.00754545
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00754545
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/7/2018	Average effective spread	0.00733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00733333
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/10/2018	Average effective spread	0.0072
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0072
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/11/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/12/2018	Average effective spread	0.00714286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00714286
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/13/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/14/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/17/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/19/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/20/2018	Average effective spread	0.00725
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00725
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/21/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/24/2018	Average effective spread	0.00733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00733333
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/25/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/26/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/27/2018	Average effective spread	0.00775
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00775
		Average book depth at 3 price increments	NA

Intesa Sanpaolo	9/28/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Intuit	7/30/2018	Average effective spread	0.54482983
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.54482983
		Average book depth at 3 price increments	NA

Intuit	8/2/2018	Average effective spread	0.29877765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29877765
		Average book depth at 3 price increments	NA

Intuit	9/10/2018	Average effective spread	0.65028076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.65028076
		Average book depth at 3 price increments	NA

Intuit	9/18/2018	Average effective spread	0.28120249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28120249
		Average book depth at 3 price increments	NA

IT40Cash	7/2/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/3/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/4/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/5/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/6/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/9/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/10/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/11/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/12/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/13/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/16/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/17/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/18/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/19/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/20/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/23/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/24/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/25/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/26/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/27/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/30/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	7/31/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/1/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/2/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/3/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/6/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/7/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/8/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/9/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/10/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/13/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/14/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/16/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/17/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/20/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/21/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/22/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/23/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/24/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/27/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/28/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/29/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/30/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	8/31/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/3/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/4/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/5/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/6/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/7/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/10/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/11/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/12/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/13/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/14/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/17/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/18/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/19/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/20/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/21/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/24/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/25/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/26/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/27/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

IT40Cash	9/28/2018	Average effective spread	13
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	13
		Average book depth at 3 price increments	NA

Italgas	7/3/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Italgas	7/4/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Italgas	7/5/2018	Average effective spread	0.01333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01333333
		Average book depth at 3 price increments	NA

Italgas	7/6/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Italgas	7/9/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Italgas	7/16/2018	Average effective spread	0.0155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0155
		Average book depth at 3 price increments	NA

Italgas	7/17/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Italgas	9/24/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Italgas	9/28/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

ITV	7/9/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

ITV	7/10/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

ITV	7/11/2018	Average effective spread	0.00333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00333552
		Average book depth at 3 price increments	NA

ITV	8/16/2018	Average effective spread	0.00370613
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00370613
		Average book depth at 3 price increments	NA

ITV	8/20/2018	Average effective spread	0.00352083
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00352083
		Average book depth at 3 price increments	NA

ITV	8/30/2018	Average effective spread	0.00500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00500328
		Average book depth at 3 price increments	NA

ITV	9/14/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

J.C.Penney	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

J.C.Penney	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

J.C.Penney	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	7/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

JD	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	7/20/2018	Average effective spread	0.05649157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05649157
		Average book depth at 3 price increments	NA

JD	7/23/2018	Average effective spread	0.05448298
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05448298
		Average book depth at 3 price increments	NA

JD	7/24/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

JD	7/25/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

JD	7/26/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

JD	7/31/2018	Average effective spread	0.05931615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05931615
		Average book depth at 3 price increments	NA

JD	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	8/2/2018	Average effective spread	0.05542934
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05542934
		Average book depth at 3 price increments	NA

JD	8/6/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

JD	8/7/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

JD	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	8/14/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

JD	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	8/16/2018	Average effective spread	0.08201739
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08201739
		Average book depth at 3 price increments	NA

JD	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	8/21/2018	Average effective spread	0.05419006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05419006
		Average book depth at 3 price increments	NA

JD	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	9/5/2018	Average effective spread	0.05467826
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05467826
		Average book depth at 3 price increments	NA

JD	9/6/2018	Average effective spread	0.05481775
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05481775
		Average book depth at 3 price increments	NA

JD	9/7/2018	Average effective spread	0.05799801
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05799801
		Average book depth at 3 price increments	NA

JD	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JD	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Jeronimo Martins	7/13/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Jeronimo Martins	7/17/2018	Average effective spread	0.04066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04066667
		Average book depth at 3 price increments	NA

Jeronimo Martins	7/26/2018	Average effective spread	0.049
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.049
		Average book depth at 3 price increments	NA

Jeronimo Martins	7/27/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Jeronimo Martins	8/1/2018	Average effective spread	0.04233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04233333
		Average book depth at 3 price increments	NA

Jeronimo Martins	8/2/2018	Average effective spread	0.0415
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0415
		Average book depth at 3 price increments	NA

Jeronimo Martins	9/7/2018	Average effective spread	0.0465
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0465
		Average book depth at 3 price increments	NA

Jeronimo Martins	9/18/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Jeronimo Martins	9/19/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

Jeronimo Martins	9/20/2018	Average effective spread	0.0565
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0565
		Average book depth at 3 price increments	NA

J&J	7/2/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

J&J	7/5/2018	Average effective spread	0.11072348
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11072348
		Average book depth at 3 price increments	NA

J&J	7/6/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

J&J	7/9/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

J&J	7/12/2018	Average effective spread	0.10720845
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10720845
		Average book depth at 3 price increments	NA

J&J	7/13/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

J&J	7/16/2018	Average effective spread	0.10838013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10838013
		Average book depth at 3 price increments	NA

J&J	7/17/2018	Average effective spread	0.15378261
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15378261
		Average book depth at 3 price increments	NA

J&J	7/18/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

J&J	7/20/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

J&J	7/23/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

J&J	7/24/2018	Average effective spread	0.112481
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.112481
		Average book depth at 3 price increments	NA

J&J	7/25/2018	Average effective spread	0.12961677
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12961677
		Average book depth at 3 price increments	NA

J&J	7/26/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

J&J	8/1/2018	Average effective spread	0.12741988
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12741988
		Average book depth at 3 price increments	NA

J&J	8/7/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

J&J	8/8/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

J&J	8/13/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

J&J	8/14/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

J&J	8/15/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

J&J	8/16/2018	Average effective spread	0.11130932
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11130932
		Average book depth at 3 price increments	NA

J&J	8/28/2018	Average effective spread	0.1186323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1186323
		Average book depth at 3 price increments	NA

J&J	9/4/2018	Average effective spread	0.10325404
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10325404
		Average book depth at 3 price increments	NA

J&J	9/6/2018	Average effective spread	0.1186323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1186323
		Average book depth at 3 price increments	NA

J&J	9/11/2018	Average effective spread	0.10838013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10838013
		Average book depth at 3 price increments	NA

J&J	9/12/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

J&J	9/18/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

J&J	9/19/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

J&J	9/27/2018	Average effective spread	0.10764783
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10764783
		Average book depth at 3 price increments	NA

J M Smucker	7/16/2018	Average effective spread	0.32514038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32514038
		Average book depth at 3 price increments	NA

J M Smucker	7/24/2018	Average effective spread	0.25483976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25483976
		Average book depth at 3 price increments	NA

J M Smucker	7/26/2018	Average effective spread	0.29438386
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29438386
		Average book depth at 3 price increments	NA

Johnson Controls	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Johnson Controls	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

JP225Cash	7/2/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/3/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/4/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/5/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/6/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/9/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/10/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/11/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/12/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/13/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/16/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/17/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/18/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/19/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/20/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/23/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/24/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/25/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/26/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/27/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/30/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	7/31/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/1/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/2/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/3/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/6/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/7/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/8/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/9/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/10/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/13/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/14/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/15/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/16/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/17/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/20/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/21/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/22/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/23/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/24/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/27/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/28/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/29/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/30/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	8/31/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/3/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/4/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/5/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/6/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/7/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/10/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/11/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/12/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/13/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/14/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/17/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/18/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/19/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/20/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/21/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/24/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/25/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/26/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/27/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225Cash	9/28/2018	Average effective spread	0.09296776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.09296776
		Average book depth at 3 price increments	NA

JP225-DEC18	9/13/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/14/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/17/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/18/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/19/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/20/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/21/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/24/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/25/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/26/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/27/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-DEC18	9/28/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/2/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/3/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/4/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/5/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/6/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/9/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/10/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/11/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/12/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/13/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/16/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/17/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/18/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/19/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/20/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/23/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/24/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/25/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/26/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/27/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/30/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	7/31/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/1/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/2/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/3/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/6/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/7/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/8/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/9/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/10/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/13/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/14/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/15/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/16/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/17/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/20/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/21/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/22/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/23/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/24/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/27/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/28/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/29/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/30/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	8/31/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/3/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/4/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/5/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/6/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/7/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/10/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/11/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/12/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JP225-SEP18	9/13/2018	Average effective spread	0.18593553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.18593553
		Average book depth at 3 price increments	NA

JPMorgan	7/2/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	7/3/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	7/5/2018	Average effective spread	0.09886025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09886025
		Average book depth at 3 price increments	NA

JPMorgan	7/6/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

JPMorgan	7/9/2018	Average effective spread	0.10168483
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10168483
		Average book depth at 3 price increments	NA

JPMorgan	7/10/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	7/11/2018	Average effective spread	0.09886025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09886025
		Average book depth at 3 price increments	NA

JPMorgan	7/12/2018	Average effective spread	0.09959255
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09959255
		Average book depth at 3 price increments	NA

JPMorgan	7/13/2018	Average effective spread	0.11591234
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11591234
		Average book depth at 3 price increments	NA

JPMorgan	7/16/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	7/17/2018	Average effective spread	0.10369342
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10369342
		Average book depth at 3 price increments	NA

JPMorgan	7/18/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

JPMorgan	7/19/2018	Average effective spread	0.11130932
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11130932
		Average book depth at 3 price increments	NA

JPMorgan	7/20/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	7/25/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	7/30/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

JPMorgan	7/31/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	8/8/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	8/9/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	8/15/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	8/16/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	8/17/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	8/20/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	8/21/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

JPMorgan	8/22/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	8/27/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	8/29/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	8/30/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	9/4/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

JPMorgan	9/6/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	9/11/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	9/12/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

JPMorgan	9/13/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	9/19/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	9/20/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	9/24/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

JPMorgan	9/25/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

JPMorgan	9/27/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

JPMorgan	9/28/2018	Average effective spread	0.09791872
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09791872
		Average book depth at 3 price increments	NA

Julius Baer	8/30/2018	Average effective spread	0.1240376
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1240376
		Average book depth at 3 price increments	NA

Jumbo	7/2/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Jumbo	7/11/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	7/12/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	7/16/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Jumbo	7/17/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	7/23/2018	Average effective spread	0.13285714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13285714
		Average book depth at 3 price increments	NA

Jumbo	7/24/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	7/26/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	7/27/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Jumbo	7/30/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

Jumbo	8/14/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Jumbo	8/17/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	8/20/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	8/22/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	8/24/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	8/27/2018	Average effective spread	0.140625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.140625
		Average book depth at 3 price increments	NA

Jumbo	8/28/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	8/29/2018	Average effective spread	0.13205128
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13205128
		Average book depth at 3 price increments	NA

Jumbo	9/3/2018	Average effective spread	0.145625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.145625
		Average book depth at 3 price increments	NA

Jumbo	9/4/2018	Average effective spread	0.13833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13833333
		Average book depth at 3 price increments	NA

Jumbo	9/5/2018	Average effective spread	0.1326087
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1326087
		Average book depth at 3 price increments	NA

Jumbo	9/6/2018	Average effective spread	0.13470588
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13470588
		Average book depth at 3 price increments	NA

Jumbo	9/7/2018	Average effective spread	0.154
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.154
		Average book depth at 3 price increments	NA

Jumbo	9/10/2018	Average effective spread	0.13454545
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13454545
		Average book depth at 3 price increments	NA

Jumbo	9/11/2018	Average effective spread	0.13307692
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13307692
		Average book depth at 3 price increments	NA

Jumbo	9/12/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	9/13/2018	Average effective spread	0.145
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.145
		Average book depth at 3 price increments	NA

Jumbo	9/14/2018	Average effective spread	0.155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.155
		Average book depth at 3 price increments	NA

Jumbo	9/17/2018	Average effective spread	0.22333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22333333
		Average book depth at 3 price increments	NA

Jumbo	9/19/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jumbo	9/20/2018	Average effective spread	0.13666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13666667
		Average book depth at 3 price increments	NA

Jumbo	9/21/2018	Average effective spread	0.13434783
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13434783
		Average book depth at 3 price increments	NA

Jumbo	9/24/2018	Average effective spread	0.13956522
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13956522
		Average book depth at 3 price increments	NA

Jumbo	9/25/2018	Average effective spread	0.13245614
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13245614
		Average book depth at 3 price increments	NA

Jumbo	9/26/2018	Average effective spread	0.13315789
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13315789
		Average book depth at 3 price increments	NA

Jumbo	9/27/2018	Average effective spread	0.135
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.135
		Average book depth at 3 price increments	NA

Jumbo	9/28/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Jungheinrich	9/18/2018	Average effective spread	0.29
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29
		Average book depth at 3 price increments	NA

Juniper	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Juniper	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Juniper	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Juniper	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Juniper	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Juniper	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kering	9/4/2018	Average effective spread	0.88
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.88
		Average book depth at 3 price increments	NA

Kering	9/5/2018	Average effective spread	0.88
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.88
		Average book depth at 3 price increments	NA

Kering	9/6/2018	Average effective spread	0.93
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.93
		Average book depth at 3 price increments	NA

Kering	9/7/2018	Average effective spread	0.88
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.88
		Average book depth at 3 price increments	NA

Kering	9/10/2018	Average effective spread	0.98
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.98
		Average book depth at 3 price increments	NA

Kering	9/12/2018	Average effective spread	0.88
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.88
		Average book depth at 3 price increments	NA

Kering	9/13/2018	Average effective spread	0.98
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.98
		Average book depth at 3 price increments	NA

Kering	9/14/2018	Average effective spread	0.88
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.88
		Average book depth at 3 price increments	NA

Kering	9/21/2018	Average effective spread	0.98
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.98
		Average book depth at 3 price increments	NA

KeyCorp	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

KeyCorp	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kimberly-Clark	7/2/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Kimberly-Clark	7/3/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Kimberly-Clark	9/24/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Kimberly-Clark	9/25/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Kimco	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kimco	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kimco	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kimco	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kimco	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kimco	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kimco	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kinder Morgan	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kinder Morgan	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kinder Morgan	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kinder Morgan	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kinder Morgan	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kinder Morgan	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kingfisher	8/2/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

KLA-Tencor	9/24/2018	Average effective spread	0.25483976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25483976
		Average book depth at 3 price increments	NA

KLA-Tencor	9/27/2018	Average effective spread	0.21968945
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21968945
		Average book depth at 3 price increments	NA

KPN	7/5/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

KPN	7/6/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	7/9/2018	Average effective spread	0.00666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00666667
		Average book depth at 3 price increments	NA

KPN	7/10/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

KPN	7/16/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	7/20/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

KPN	7/26/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	8/1/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

KPN	8/6/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

KPN	8/10/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	8/13/2018	Average effective spread	0.0065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0065
		Average book depth at 3 price increments	NA

KPN	8/14/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	8/30/2018	Average effective spread	0.00666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00666667
		Average book depth at 3 price increments	NA

KPN	9/3/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	9/4/2018	Average effective spread	0.0066
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0066
		Average book depth at 3 price increments	NA

KPN	9/6/2018	Average effective spread	0.0065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0065
		Average book depth at 3 price increments	NA

KPN	9/7/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

KPN	9/11/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

KPN	9/12/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

KPN	9/14/2018	Average effective spread	0.0065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0065
		Average book depth at 3 price increments	NA

KPN	9/17/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

KPN	9/18/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

KPN	9/19/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	9/20/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	9/21/2018	Average effective spread	0.0065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0065
		Average book depth at 3 price increments	NA

KPN	9/25/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	9/26/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

KPN	9/27/2018	Average effective spread	0.0065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0065
		Average book depth at 3 price increments	NA

Kraft Heinz	7/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Kraft Heinz	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kraft Heinz	9/27/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Kraft Heinz	9/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Kroger	9/13/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Kroger	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kroger	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kroger	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kroger	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Kroger	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Krones	9/24/2018	Average effective spread	0.63
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.63
		Average book depth at 3 price increments	NA

Krones	9/26/2018	Average effective spread	0.78
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.78
		Average book depth at 3 price increments	NA

Kuka	9/19/2018	Average effective spread	0.77
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.77
		Average book depth at 3 price increments	NA

Kuka	9/20/2018	Average effective spread	2.37
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	2.37
		Average book depth at 3 price increments	NA

Lam Research	7/9/2018	Average effective spread	0.34271554
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34271554
		Average book depth at 3 price increments	NA

Lam Research	7/10/2018	Average effective spread	0.35150312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.35150312
		Average book depth at 3 price increments	NA

Lam Research	7/27/2018	Average effective spread	0.3558969
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3558969
		Average book depth at 3 price increments	NA

Lam Research	9/26/2018	Average effective spread	0.25483976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25483976
		Average book depth at 3 price increments	NA

Lam Research	9/27/2018	Average effective spread	0.27241491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27241491
		Average book depth at 3 price increments	NA

Land Securities	7/6/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Land Securities	9/14/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

L Brands	7/12/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

L Brands	8/8/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

L Brands	8/9/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

L Brands	8/21/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

L Brands	8/23/2018	Average effective spread	0.08641118
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08641118
		Average book depth at 3 price increments	NA

L Brands	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

L Brands	8/29/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

L Brands	8/30/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

L Brands	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

L Brands	9/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

L Brands	9/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Legal&Gen	7/9/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Legal&Gen	7/10/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Legal&Gen	8/31/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Legal&Gen	9/3/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

LendingClub	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Lennar	9/20/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Leonardo	7/2/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Leonardo	7/3/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Leonardo	7/9/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Leonardo	7/12/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Leonardo	7/13/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

Leonardo	7/16/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Leonardo	7/17/2018	Average effective spread	0.02566667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02566667
		Average book depth at 3 price increments	NA

Leonardo	7/23/2018	Average effective spread	0.02633333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02633333
		Average book depth at 3 price increments	NA

Leonardo	7/27/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Leonardo	7/30/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Leonardo	8/6/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Leonardo	8/17/2018	Average effective spread	0.02566667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02566667
		Average book depth at 3 price increments	NA

Leonardo	8/20/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Leonardo	8/24/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Leonardo	8/30/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Leonardo	8/31/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

Leonardo	9/4/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Leonardo	9/5/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Leonardo	9/7/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Leonardo	9/14/2018	Average effective spread	0.02733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02733333
		Average book depth at 3 price increments	NA

Leonardo	9/17/2018	Average effective spread	0.02733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02733333
		Average book depth at 3 price increments	NA

Leonardo	9/18/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Leonardo	9/24/2018	Average effective spread	0.02733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02733333
		Average book depth at 3 price increments	NA

Leonardo	9/25/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Leonardo	9/26/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Leonardo	9/28/2018	Average effective spread	0.02816667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02816667
		Average book depth at 3 price increments	NA

Liberty	7/3/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Liberty	7/20/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Liberty	7/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Liberty	7/30/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Liberty	8/1/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Liberty	8/8/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Liberty	8/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Liberty	8/10/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Liberty	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Liberty	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Liberty	8/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Liberty	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Liberty	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Liberty	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Liberty	9/4/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Liberty	9/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Liberty	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Linde	8/6/2018	Average effective spread	1.35
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.35
		Average book depth at 3 price increments	NA

Linde	9/19/2018	Average effective spread	1.4
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.4
		Average book depth at 3 price increments	NA

Linde	9/25/2018	Average effective spread	0.75
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.75
		Average book depth at 3 price increments	NA

Lloyds	7/3/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	7/9/2018	Average effective spread	0.001362
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.001362
		Average book depth at 3 price increments	NA

Lloyds	7/11/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	7/25/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	7/30/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	7/31/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	8/1/2018	Average effective spread	0.00133421
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00133421
		Average book depth at 3 price increments	NA

Lloyds	8/3/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	8/6/2018	Average effective spread	0.0013898
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0013898
		Average book depth at 3 price increments	NA

Lloyds	8/7/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	8/8/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	8/9/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	8/10/2018	Average effective spread	0.00137127
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00137127
		Average book depth at 3 price increments	NA

Lloyds	8/14/2018	Average effective spread	0.0013898
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0013898
		Average book depth at 3 price increments	NA

Lloyds	8/15/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	8/20/2018	Average effective spread	0.00133421
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00133421
		Average book depth at 3 price increments	NA

Lloyds	8/21/2018	Average effective spread	0.00134811
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00134811
		Average book depth at 3 price increments	NA

Lloyds	8/24/2018	Average effective spread	0.00133421
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00133421
		Average book depth at 3 price increments	NA

Lloyds	8/28/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	9/3/2018	Average effective spread	0.00142686
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00142686
		Average book depth at 3 price increments	NA

Lloyds	9/7/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	9/10/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	9/18/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lloyds	9/24/2018	Average effective spread	0.00150098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00150098
		Average book depth at 3 price increments	NA

Lloyds	9/26/2018	Average effective spread	0.00144539
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00144539
		Average book depth at 3 price increments	NA

Lockheed Martin	7/25/2018	Average effective spread	0.53604225
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.53604225
		Average book depth at 3 price increments	NA

Logitech	9/21/2018	Average effective spread	0.12846752
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12846752
		Average book depth at 3 price increments	NA

Loreal	8/3/2018	Average effective spread	0.46
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46
		Average book depth at 3 price increments	NA

Loreal	8/6/2018	Average effective spread	0.56
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.56
		Average book depth at 3 price increments	NA

Loreal	8/13/2018	Average effective spread	0.46
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46
		Average book depth at 3 price increments	NA

Loreal	8/23/2018	Average effective spread	0.46
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46
		Average book depth at 3 price increments	NA

Loreal	9/17/2018	Average effective spread	0.46
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46
		Average book depth at 3 price increments	NA

Loreal	9/19/2018	Average effective spread	0.46
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46
		Average book depth at 3 price increments	NA

Loreal	9/20/2018	Average effective spread	0.51
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.51
		Average book depth at 3 price increments	NA

Loreal	9/21/2018	Average effective spread	0.56
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.56
		Average book depth at 3 price increments	NA

Lowes	7/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Lowes	8/22/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Lowes	8/29/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

LTCUSD	9/18/2018	Average effective spread	0.62245343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.62245343
		Average book depth at 3 price increments	NA

LTCUSD	9/19/2018	Average effective spread	0.60927207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.60927207
		Average book depth at 3 price increments	NA

LTCUSD	9/20/2018	Average effective spread	0.64149319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.64149319
		Average book depth at 3 price increments	NA

LTCUSD	9/21/2018	Average effective spread	0.64892883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.64892883
		Average book depth at 3 price increments	NA

LTCUSD	9/24/2018	Average effective spread	0.62438053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.62438053
		Average book depth at 3 price increments	NA

LTCUSD	9/25/2018	Average effective spread	0.62294163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.62294163
		Average book depth at 3 price increments	NA

LTCUSD	9/26/2018	Average effective spread	0.63856399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.63856399
		Average book depth at 3 price increments	NA

LTCUSD	9/27/2018	Average effective spread	0.62778456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.62778456
		Average book depth at 3 price increments	NA

LTCUSD	9/28/2018	Average effective spread	0.67078511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67078511
		Average book depth at 3 price increments	NA

Lufthansa	7/2/2018	Average effective spread	0.063
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.063
		Average book depth at 3 price increments	NA

Lufthansa	7/4/2018	Average effective spread	0.063
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.063
		Average book depth at 3 price increments	NA

Lufthansa	7/5/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	7/9/2018	Average effective spread	0.0705
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0705
		Average book depth at 3 price increments	NA

Lufthansa	7/10/2018	Average effective spread	0.06966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06966667
		Average book depth at 3 price increments	NA

Lufthansa	7/13/2018	Average effective spread	0.063
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.063
		Average book depth at 3 price increments	NA

Lufthansa	7/16/2018	Average effective spread	0.078
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.078
		Average book depth at 3 price increments	NA

Lufthansa	7/18/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	7/19/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	7/23/2018	Average effective spread	0.06966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06966667
		Average book depth at 3 price increments	NA

Lufthansa	7/25/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	7/26/2018	Average effective spread	0.071
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.071
		Average book depth at 3 price increments	NA

Lufthansa	7/27/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Lufthansa	7/30/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	7/31/2018	Average effective spread	0.07157143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07157143
		Average book depth at 3 price increments	NA

Lufthansa	8/1/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	8/3/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Lufthansa	8/7/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Lufthansa	8/9/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	8/13/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	8/14/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	8/20/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	8/21/2018	Average effective spread	0.063
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.063
		Average book depth at 3 price increments	NA

Lufthansa	8/22/2018	Average effective spread	0.068
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.068
		Average book depth at 3 price increments	NA

Lufthansa	8/23/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	8/27/2018	Average effective spread	0.0705
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0705
		Average book depth at 3 price increments	NA

Lufthansa	8/28/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	8/30/2018	Average effective spread	0.0755
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0755
		Average book depth at 3 price increments	NA

Lufthansa	8/31/2018	Average effective spread	0.10728571
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10728571
		Average book depth at 3 price increments	NA

Lufthansa	9/3/2018	Average effective spread	0.063
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.063
		Average book depth at 3 price increments	NA

Lufthansa	9/4/2018	Average effective spread	0.06633333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06633333
		Average book depth at 3 price increments	NA

Lufthansa	9/17/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

Lufthansa	9/18/2018	Average effective spread	0.083
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.083
		Average book depth at 3 price increments	NA

Lufthansa	9/28/2018	Average effective spread	0.063
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.063
		Average book depth at 3 price increments	NA

LUKOIL	7/26/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

LUKOIL	7/30/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

LUKOIL	7/31/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

LUKOIL	8/1/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

LUKOIL	8/13/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

LUKOIL	8/14/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

LUKOIL	8/15/2018	Average effective spread	0.9139081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.9139081
		Average book depth at 3 price increments	NA

Luxottica	7/9/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Luxottica	7/10/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Luxottica	7/11/2018	Average effective spread	0.12
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12
		Average book depth at 3 price increments	NA

Luxottica	7/12/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Luxottica	7/17/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Luxottica	7/23/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Luxottica	7/26/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Luxottica	8/28/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Luxottica	9/4/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Luxottica	9/5/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Luxottica	9/6/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Luxottica	9/26/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Luxottica	9/27/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

LVMH	7/24/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

LVMH	7/25/2018	Average effective spread	0.55
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55
		Average book depth at 3 price increments	NA

LVMH	8/8/2018	Average effective spread	0.6
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

LVMH	8/10/2018	Average effective spread	0.65
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.65
		Average book depth at 3 price increments	NA

LVMH	9/10/2018	Average effective spread	0.6
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

LVMH	9/12/2018	Average effective spread	0.6
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

L.V.Sands	7/24/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

L.V.Sands	7/26/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

M6Metropole	9/20/2018	Average effective spread	0.089
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.089
		Average book depth at 3 price increments	NA

M6Metropole	9/25/2018	Average effective spread	0.139
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.139
		Average book depth at 3 price increments	NA

Macys	7/16/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Macys	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Macys	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Macys	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Macys	8/15/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Macys	9/5/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

ManGroup	7/19/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

ManGroup	7/30/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Mapfre	7/5/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Mapfre	7/12/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Mapfre	8/1/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Mapfre	8/10/2018	Average effective spread	0.0075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0075
		Average book depth at 3 price increments	NA

Mapfre	9/10/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Mapfre	9/26/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Marathon Oil	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Marathon Oil	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Marathon Oil	8/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Marathon Oil	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Marathon Oil	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Marathon Oil	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Marathon Oil	8/15/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Marathon Oil	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Marathon Oil	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Marathon Oil	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MarathonPetroleum	9/25/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

MarathonPetroleum	9/27/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Marks&Spen	7/2/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Marks&Spen	7/3/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Marks&Spen	7/6/2018	Average effective spread	0.00722696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00722696
		Average book depth at 3 price increments	NA

Marks&Spen	7/9/2018	Average effective spread	0.00691812
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00691812
		Average book depth at 3 price increments	NA

Marks&Spen	7/12/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Marks&Spen	7/13/2018	Average effective spread	0.00722696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00722696
		Average book depth at 3 price increments	NA

Marks&Spen	7/16/2018	Average effective spread	0.00644867
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00644867
		Average book depth at 3 price increments	NA

Marks&Spen	7/17/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Marks&Spen	7/18/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Marks&Spen	7/26/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Marks&Spen	7/31/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Marks&Spen	8/1/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Marks&Spen	8/16/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Marks&Spen	8/21/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Marks&Spen	9/13/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Marks&Spen	9/20/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Marks&Spen	9/24/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Marks&Spen	9/28/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Mastercard	7/2/2018	Average effective spread	0.24165839
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24165839
		Average book depth at 3 price increments	NA

Mastercard	7/3/2018	Average effective spread	0.20650808
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20650808
		Average book depth at 3 price increments	NA

Mastercard	7/5/2018	Average effective spread	0.27241491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27241491
		Average book depth at 3 price increments	NA

Mastercard	7/6/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Mastercard	7/10/2018	Average effective spread	0.28999007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28999007
		Average book depth at 3 price increments	NA

Mastercard	7/12/2018	Average effective spread	0.32514038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32514038
		Average book depth at 3 price increments	NA

Mastercard	7/16/2018	Average effective spread	0.29877765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29877765
		Average book depth at 3 price increments	NA

Mastercard	7/17/2018	Average effective spread	0.29877765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29877765
		Average book depth at 3 price increments	NA

Mastercard	7/19/2018	Average effective spread	0.43059132
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43059132
		Average book depth at 3 price increments	NA

Mastercard	7/26/2018	Average effective spread	0.56826337
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.56826337
		Average book depth at 3 price increments	NA

Mastercard	7/30/2018	Average effective spread	0.31342361
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.31342361
		Average book depth at 3 price increments	NA

Mastercard	8/1/2018	Average effective spread	0.27618102
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27618102
		Average book depth at 3 price increments	NA

Mastercard	8/2/2018	Average effective spread	0.27944498
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27944498
		Average book depth at 3 price increments	NA

Mastercard	8/7/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Mastercard	8/15/2018	Average effective spread	0.34271554
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34271554
		Average book depth at 3 price increments	NA

Mastercard	8/16/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Mastercard	8/29/2018	Average effective spread	0.2768087
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2768087
		Average book depth at 3 price increments	NA

Mastercard	8/31/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Mastercard	9/5/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Mastercard	9/6/2018	Average effective spread	0.3558969
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3558969
		Average book depth at 3 price increments	NA

Mastercard	9/13/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Mastercard	9/20/2018	Average effective spread	0.1977205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1977205
		Average book depth at 3 price increments	NA

Mastercard	9/21/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

Mastercard	9/26/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Mattel	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Mattel	7/13/2018	Average effective spread	0.05876693
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05876693
		Average book depth at 3 price increments	NA

Mattel	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Mattel	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Mattel	7/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Mattel	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Mattel	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Mattel	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Mattel	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Mattel	9/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Maxim	7/9/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

McDonalds	7/5/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

McDonalds	7/6/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

McDonalds	7/25/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

McDonalds	7/26/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

McDonalds	7/27/2018	Average effective spread	0.25483976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25483976
		Average book depth at 3 price increments	NA

McDonalds	7/30/2018	Average effective spread	0.18956061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18956061
		Average book depth at 3 price increments	NA

McDonalds	8/14/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

McDonalds	8/15/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

McDonalds	8/27/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

McDonalds	8/30/2018	Average effective spread	0.13093491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13093491
		Average book depth at 3 price increments	NA

McDonalds	8/31/2018	Average effective spread	0.22408324
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22408324
		Average book depth at 3 price increments	NA

McDonalds	9/10/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

McDonalds	9/17/2018	Average effective spread	0.11716771
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11716771
		Average book depth at 3 price increments	NA

McDonalds	9/18/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Mediaset	7/2/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Mediaset	7/4/2018	Average effective spread	0.01175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01175
		Average book depth at 3 price increments	NA

Mediaset	7/5/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Mediaset	7/6/2018	Average effective spread	0.0098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0098
		Average book depth at 3 price increments	NA

Mediaset	7/10/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Mediaset	7/11/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Mediaset	7/12/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Mediaset	7/13/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Mediaset	7/17/2018	Average effective spread	0.01016667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01016667
		Average book depth at 3 price increments	NA

Mediaset	7/18/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Mediaset	7/25/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Mediaset	8/1/2018	Average effective spread	0.00833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00833333
		Average book depth at 3 price increments	NA

Mediaset	8/3/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Mediaset	8/13/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Mediaset	8/14/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Mediaset	8/17/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Mediaset	8/28/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Mediaset	9/5/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Mediaset	9/6/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Mediaset	9/7/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Mediaset	9/12/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Mediaset	9/13/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Mediaset	9/14/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Mediaset	9/19/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Mediaset	9/20/2018	Average effective spread	0.00866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00866667
		Average book depth at 3 price increments	NA

Mediaset	9/27/2018	Average effective spread	0.0105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0105
		Average book depth at 3 price increments	NA

Mediaset	9/28/2018	Average effective spread	0.00966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00966667
		Average book depth at 3 price increments	NA

Mediaset Espana	7/2/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Mediaset Espana	7/9/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Mediaset Espana	7/10/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

Mediaset Espana	7/11/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Mediaset Espana	7/12/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

Mediaset Espana	7/24/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Mediaset Espana	8/1/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Mediaset Espana	8/14/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Mediobanca	7/3/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Mediobanca	7/4/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Mediobanca	7/5/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Mediobanca	7/6/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Mediobanca	7/9/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Mediobanca	7/11/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Mediobanca	7/24/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Mediobanca	8/1/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Mediobanca	8/9/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Mediobanca	8/10/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Mediobanca	8/13/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Mediobanca	8/14/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Mediobanca	8/20/2018	Average effective spread	0.0235
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0235
		Average book depth at 3 price increments	NA

Mediobanca	8/21/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Mediobanca	8/22/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Mediobanca	8/24/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

Mediobanca	8/28/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Mediobanca	8/31/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Mediobanca	9/3/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Mediobanca	9/6/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Mediobanca	9/7/2018	Average effective spread	0.02466667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02466667
		Average book depth at 3 price increments	NA

Mediobanca	9/10/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

Mediobanca	9/11/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Mediobanca	9/13/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Mediobanca	9/27/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Mediobanca	9/28/2018	Average effective spread	0.02533333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02533333
		Average book depth at 3 price increments	NA

Medtronic	7/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Medtronic	7/23/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Medtronic	7/24/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Merck	8/9/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

Merck	9/14/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Merck&Co	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Merck&Co	7/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Merck&Co	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Merck&Co	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Merck&Co	8/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Merck&Co	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Merck&Co	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Merck&Co	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Merck&Co	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Merlin Entertain-ments	8/24/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Merlin Entertain-ments	9/4/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Merlin Properties	7/25/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Merlin Properties	7/30/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Merlin Properties	8/1/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Merlin Properties	9/5/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Merlin Properties	9/11/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Metlife	7/9/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Metlife	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Metlife	7/11/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Metlife	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Metlife	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Metlife	7/24/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Metlife	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Metlife	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Metlife	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Metlife	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Metlife	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

MGMResorts	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	8/2/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

MGMResorts	8/8/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

MGMResorts	8/9/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

MGMResorts	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MGMResorts	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Michael Kors	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Michael Kors	7/3/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Michael Kors	7/11/2018	Average effective spread	0.07749046
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07749046
		Average book depth at 3 price increments	NA

Michael Kors	7/12/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Michael Kors	7/24/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Michael Kors	8/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Michael Kors	8/27/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Michael Kors	9/24/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

Michael Kors	9/25/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Michael Kors	9/27/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Michael Kors	9/28/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Microchip Technology	7/9/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Microchip Technology	9/24/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Microchip Technology	9/25/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Microchip Technology	9/26/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microchip Technology	9/27/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Microchip Technology	9/28/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Micro Focus	7/2/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Micro Focus	7/3/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Micro Focus	7/9/2018	Average effective spread	0.05929813
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05929813
		Average book depth at 3 price increments	NA

Micro Focus	7/10/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Micro Focus	7/11/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Micro Focus	7/17/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Micro Focus	7/25/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Micro Focus	7/26/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Micro Focus	8/1/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Micro Focus	8/10/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

Micro Focus	9/24/2018	Average effective spread	0.0722696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0722696
		Average book depth at 3 price increments	NA

Micron	7/2/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Micron	7/3/2018	Average effective spread	0.10380326
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10380326
		Average book depth at 3 price increments	NA

Micron	7/5/2018	Average effective spread	0.0582177
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0582177
		Average book depth at 3 price increments	NA

Micron	7/6/2018	Average effective spread	0.05649157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05649157
		Average book depth at 3 price increments	NA

Micron	7/9/2018	Average effective spread	0.06025768
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06025768
		Average book depth at 3 price increments	NA

Micron	7/10/2018	Average effective spread	0.05536174
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05536174
		Average book depth at 3 price increments	NA

Micron	7/11/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Micron	7/12/2018	Average effective spread	0.05831756
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05831756
		Average book depth at 3 price increments	NA

Micron	7/13/2018	Average effective spread	0.06058804
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06058804
		Average book depth at 3 price increments	NA

Micron	7/16/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Micron	7/17/2018	Average effective spread	0.06327056
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06327056
		Average book depth at 3 price increments	NA

Micron	7/18/2018	Average effective spread	0.06327056
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06327056
		Average book depth at 3 price increments	NA

Micron	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	7/23/2018	Average effective spread	0.06019491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06019491
		Average book depth at 3 price increments	NA

Micron	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	7/25/2018	Average effective spread	0.05948514
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05948514
		Average book depth at 3 price increments	NA

Micron	7/26/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Micron	7/27/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Micron	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	7/31/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Micron	8/1/2018	Average effective spread	0.06004845
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06004845
		Average book depth at 3 price increments	NA

Micron	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	8/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Micron	8/14/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Micron	8/15/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Micron	8/16/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Micron	8/17/2018	Average effective spread	0.05774694
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05774694
		Average book depth at 3 price increments	NA

Micron	8/20/2018	Average effective spread	0.05448298
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05448298
		Average book depth at 3 price increments	NA

Micron	8/21/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Micron	8/22/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Micron	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	8/24/2018	Average effective spread	0.05602081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05602081
		Average book depth at 3 price increments	NA

Micron	8/27/2018	Average effective spread	0.05663106
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05663106
		Average book depth at 3 price increments	NA

Micron	8/28/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Micron	8/29/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Micron	8/30/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Micron	8/31/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Micron	9/4/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Micron	9/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	9/6/2018	Average effective spread	0.05837462
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05837462
		Average book depth at 3 price increments	NA

Micron	9/7/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Micron	9/10/2018	Average effective spread	0.05536174
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05536174
		Average book depth at 3 price increments	NA

Micron	9/11/2018	Average effective spread	0.0604146
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0604146
		Average book depth at 3 price increments	NA

Micron	9/12/2018	Average effective spread	0.05649157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05649157
		Average book depth at 3 price increments	NA

Micron	9/13/2018	Average effective spread	0.05638696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05638696
		Average book depth at 3 price increments	NA

Micron	9/14/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Micron	9/17/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Micron	9/18/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Micron	9/19/2018	Average effective spread	0.05774694
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05774694
		Average book depth at 3 price increments	NA

Micron	9/20/2018	Average effective spread	0.0562405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0562405
		Average book depth at 3 price increments	NA

Micron	9/21/2018	Average effective spread	0.08299379
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08299379
		Average book depth at 3 price increments	NA

Micron	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	9/26/2018	Average effective spread	0.05398084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05398084
		Average book depth at 3 price increments	NA

Micron	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Micron	9/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Microsoft	7/2/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Microsoft	7/3/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	7/5/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	7/6/2018	Average effective spread	0.08436075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08436075
		Average book depth at 3 price increments	NA

Microsoft	7/9/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	7/10/2018	Average effective spread	0.08436075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08436075
		Average book depth at 3 price increments	NA

Microsoft	7/11/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Microsoft	7/12/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	7/13/2018	Average effective spread	0.08238354
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08238354
		Average book depth at 3 price increments	NA

Microsoft	7/16/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	7/17/2018	Average effective spread	0.08084572
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08084572
		Average book depth at 3 price increments	NA

Microsoft	7/18/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Microsoft	7/19/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Microsoft	7/20/2018	Average effective spread	0.08934038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08934038
		Average book depth at 3 price increments	NA

Microsoft	7/23/2018	Average effective spread	0.08201739
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08201739
		Average book depth at 3 price increments	NA

Microsoft	7/24/2018	Average effective spread	0.0812851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0812851
		Average book depth at 3 price increments	NA

Microsoft	7/25/2018	Average effective spread	0.0805528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0805528
		Average book depth at 3 price increments	NA

Microsoft	7/26/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	7/27/2018	Average effective spread	0.0812851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0812851
		Average book depth at 3 price increments	NA

Microsoft	7/30/2018	Average effective spread	0.08270662
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08270662
		Average book depth at 3 price increments	NA

Microsoft	7/31/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Microsoft	8/1/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/2/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/3/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/6/2018	Average effective spread	0.08436075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08436075
		Average book depth at 3 price increments	NA

Microsoft	8/7/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/8/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/9/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/10/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Microsoft	8/14/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/15/2018	Average effective spread	0.0812851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0812851
		Average book depth at 3 price increments	NA

Microsoft	8/17/2018	Average effective spread	0.0812851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0812851
		Average book depth at 3 price increments	NA

Microsoft	8/23/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/27/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/29/2018	Average effective spread	0.08260323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08260323
		Average book depth at 3 price increments	NA

Microsoft	8/30/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	8/31/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/4/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/5/2018	Average effective spread	0.0812851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0812851
		Average book depth at 3 price increments	NA

Microsoft	9/6/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/7/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/11/2018	Average effective spread	0.08084572
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08084572
		Average book depth at 3 price increments	NA

Microsoft	9/12/2018	Average effective spread	0.08494659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08494659
		Average book depth at 3 price increments	NA

Microsoft	9/13/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/14/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/17/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/18/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/19/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/20/2018	Average effective spread	0.0812851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0812851
		Average book depth at 3 price increments	NA

Microsoft	9/21/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/24/2018	Average effective spread	0.0805528
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0805528
		Average book depth at 3 price increments	NA

Microsoft	9/25/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Microsoft	9/26/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Microsoft	9/27/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Microsoft	9/28/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Moncler	7/4/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

Moncler	7/5/2018	Average effective spread	0.102
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.102
		Average book depth at 3 price increments	NA

Moncler	7/6/2018	Average effective spread	0.097
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.097
		Average book depth at 3 price increments	NA

Moncler	7/13/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

Moncler	7/16/2018	Average effective spread	0.09533333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09533333
		Average book depth at 3 price increments	NA

Moncler	7/17/2018	Average effective spread	0.092
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.092
		Average book depth at 3 price increments	NA

Moncler	7/20/2018	Average effective spread	0.102
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.102
		Average book depth at 3 price increments	NA

Moncler	7/25/2018	Average effective spread	0.102
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.102
		Average book depth at 3 price increments	NA

Moncler	7/26/2018	Average effective spread	0.147
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.147
		Average book depth at 3 price increments	NA

Moncler	8/1/2018	Average effective spread	0.07866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07866667
		Average book depth at 3 price increments	NA

Moncler	8/8/2018	Average effective spread	0.077
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.077
		Average book depth at 3 price increments	NA

Moncler	8/9/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

Moncler	8/10/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

Moncler	8/13/2018	Average effective spread	0.097
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.097
		Average book depth at 3 price increments	NA

Moncler	9/4/2018	Average effective spread	0.112
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.112
		Average book depth at 3 price increments	NA

Moncler	9/28/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

Mondelez	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Mondelez	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Mondi	8/17/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Mondi	8/28/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

MorganStanl	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	7/13/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

MorganStanl	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	7/17/2018	Average effective spread	0.0562405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0562405
		Average book depth at 3 price increments	NA

MorganStanl	7/18/2018	Average effective spread	0.07359596
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07359596
		Average book depth at 3 price increments	NA

MorganStanl	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

MorganStanl	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	7/30/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

MorganStanl	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	8/1/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

MorganStanl	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	8/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

MorganStanl	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

MorganStanl	9/28/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Morrison	7/26/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Morrison	7/27/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Morrison	8/14/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Morrison	8/15/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Morrison	9/7/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Morrison	9/10/2018	Average effective spread	0.00481797
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00481797
		Average book depth at 3 price increments	NA

Morrison	9/13/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Morrison	9/20/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Mota-Engil	8/1/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

Motor Oil	7/18/2018	Average effective spread	0.17
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17
		Average book depth at 3 price increments	NA

Motor Oil	7/20/2018	Average effective spread	0.17
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17
		Average book depth at 3 price increments	NA

Motor Oil	7/25/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

Motor Oil	8/13/2018	Average effective spread	0.17615385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17615385
		Average book depth at 3 price increments	NA

Motor Oil	8/14/2018	Average effective spread	0.18411765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18411765
		Average book depth at 3 price increments	NA

Motor Oil	8/16/2018	Average effective spread	0.17424242
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17424242
		Average book depth at 3 price increments	NA

Motor Oil	8/17/2018	Average effective spread	0.19166667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19166667
		Average book depth at 3 price increments	NA

Motor Oil	8/20/2018	Average effective spread	0.17545455
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17545455
		Average book depth at 3 price increments	NA

Motor Oil	8/21/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

Motor Oil	8/22/2018	Average effective spread	0.17
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17
		Average book depth at 3 price increments	NA

Motor Oil	8/23/2018	Average effective spread	0.17354839
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17354839
		Average book depth at 3 price increments	NA

Motor Oil	8/24/2018	Average effective spread	0.18142857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18142857
		Average book depth at 3 price increments	NA

Motor Oil	8/27/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Motor Oil	8/28/2018	Average effective spread	0.21428571
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21428571
		Average book depth at 3 price increments	NA

Motor Oil	8/30/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Motor Oil	8/31/2018	Average effective spread	0.174
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.174
		Average book depth at 3 price increments	NA

Motor Oil	9/3/2018	Average effective spread	0.20833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20833333
		Average book depth at 3 price increments	NA

Motor Oil	9/11/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Motor Oil	9/12/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Motor Oil	9/14/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Motor Oil	9/27/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Motor Oil	9/28/2018	Average effective spread	0.2125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2125
		Average book depth at 3 price increments	NA

Motorola	7/25/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Motorola	7/26/2018	Average effective spread	0.50967952
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.50967952
		Average book depth at 3 price increments	NA

Motorola	8/3/2018	Average effective spread	0.74694412
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.74694412
		Average book depth at 3 price increments	NA

Motorola	9/6/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Motorola	9/11/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

MRG	8/8/2018	Average effective spread	0.5025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5025
		Average book depth at 3 price increments	NA

MRG	8/10/2018	Average effective spread	0.465
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.465
		Average book depth at 3 price increments	NA

Mylan	8/8/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Mytilineos	7/2/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	7/4/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	7/5/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	7/6/2018	Average effective spread	0.08857143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08857143
		Average book depth at 3 price increments	NA

Mytilineos	7/9/2018	Average effective spread	0.08166667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08166667
		Average book depth at 3 price increments	NA

Mytilineos	7/10/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	7/11/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	7/13/2018	Average effective spread	0.084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.084
		Average book depth at 3 price increments	NA

Mytilineos	7/16/2018	Average effective spread	0.08772727
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08772727
		Average book depth at 3 price increments	NA

Mytilineos	7/17/2018	Average effective spread	0.08411765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08411765
		Average book depth at 3 price increments	NA

Mytilineos	7/18/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	7/19/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	7/25/2018	Average effective spread	0.08192308
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08192308
		Average book depth at 3 price increments	NA

Mytilineos	7/26/2018	Average effective spread	0.08333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08333333
		Average book depth at 3 price increments	NA

Mytilineos	7/27/2018	Average effective spread	0.08777778
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08777778
		Average book depth at 3 price increments	NA

Mytilineos	7/30/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	7/31/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	8/1/2018	Average effective spread	0.08041667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08041667
		Average book depth at 3 price increments	NA

Mytilineos	8/2/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Mytilineos	8/13/2018	Average effective spread	0.098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.098
		Average book depth at 3 price increments	NA

Mytilineos	8/14/2018	Average effective spread	0.086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.086
		Average book depth at 3 price increments	NA

Mytilineos	8/16/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	8/17/2018	Average effective spread	0.09
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09
		Average book depth at 3 price increments	NA

Mytilineos	8/21/2018	Average effective spread	0.08857143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08857143
		Average book depth at 3 price increments	NA

Mytilineos	8/23/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	8/24/2018	Average effective spread	0.08727273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08727273
		Average book depth at 3 price increments	NA

Mytilineos	8/28/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	8/29/2018	Average effective spread	0.09666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666667
		Average book depth at 3 price increments	NA

Mytilineos	8/30/2018	Average effective spread	0.08294118
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08294118
		Average book depth at 3 price increments	NA

Mytilineos	8/31/2018	Average effective spread	0.08230769
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08230769
		Average book depth at 3 price increments	NA

Mytilineos	9/3/2018	Average effective spread	0.088
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.088
		Average book depth at 3 price increments	NA

Mytilineos	9/4/2018	Average effective spread	0.09
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09
		Average book depth at 3 price increments	NA

Mytilineos	9/6/2018	Average effective spread	0.085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.085
		Average book depth at 3 price increments	NA

Mytilineos	9/7/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	9/10/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	9/11/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	9/12/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	9/13/2018	Average effective spread	0.08380952
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08380952
		Average book depth at 3 price increments	NA

Mytilineos	9/14/2018	Average effective spread	0.08095238
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08095238
		Average book depth at 3 price increments	NA

Mytilineos	9/18/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	9/19/2018	Average effective spread	0.09
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09
		Average book depth at 3 price increments	NA

Mytilineos	9/21/2018	Average effective spread	0.08125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08125
		Average book depth at 3 price increments	NA

Mytilineos	9/25/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Mytilineos	9/27/2018	Average effective spread	0.09
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09
		Average book depth at 3 price increments	NA

Mytilineos	9/28/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

Nasdaq	7/10/2018	Average effective spread	0.18893292
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18893292
		Average book depth at 3 price increments	NA

Nasdaq	7/11/2018	Average effective spread	0.11643541
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11643541
		Average book depth at 3 price increments	NA

Nasdaq	7/12/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Nasdaq	7/13/2018	Average effective spread	0.14645963
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14645963
		Average book depth at 3 price increments	NA

Nasdaq	7/19/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

Nasdaq	7/20/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

Nasdaq	7/24/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Nasdaq	7/25/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Nasdaq	7/26/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Nasdaq	7/27/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Nasdaq	7/31/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Nasdaq	8/1/2018	Average effective spread	0.10984472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10984472
		Average book depth at 3 price increments	NA

Nasdaq	8/2/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Nasdaq	8/3/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Nasdaq	8/6/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Nasdaq	8/7/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Nasdaq	8/13/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Nasdaq	8/14/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Nasdaq	8/15/2018	Average effective spread	0.12961677
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12961677
		Average book depth at 3 price increments	NA

Nasdaq	8/16/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Nasdaq	8/23/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Nasdaq	8/24/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Nasdaq	8/29/2018	Average effective spread	0.14353044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14353044
		Average book depth at 3 price increments	NA

Nasdaq	8/31/2018	Average effective spread	0.17135777
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17135777
		Average book depth at 3 price increments	NA

Nasdaq	9/4/2018	Average effective spread	0.12741988
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12741988
		Average book depth at 3 price increments	NA

Nasdaq	9/5/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Nasdaq	9/12/2018	Average effective spread	0.1581764
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1581764
		Average book depth at 3 price increments	NA

Nasdaq	9/17/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Nasdaq	9/19/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Nasdaq	9/20/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Nasdaq	9/21/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Nasdaq	9/26/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Nasdaq	9/27/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

NationalAustralia	8/23/2018	Average effective spread	0.09523568
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09523568
		Average book depth at 3 price increments	NA

NationalAustralia	8/24/2018	Average effective spread	0.09396587
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09396587
		Average book depth at 3 price increments	NA

NationalAustralia	8/27/2018	Average effective spread	0.09333096
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09333096
		Average book depth at 3 price increments	NA

NationalAustralia	9/19/2018	Average effective spread	0.09523568
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09523568
		Average book depth at 3 price increments	NA

NationalAustralia	9/25/2018	Average effective spread	0.09333096
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09333096
		Average book depth at 3 price increments	NA

National Grid	9/5/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

National Grid	9/11/2018	Average effective spread	0.01556576
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01556576
		Average book depth at 3 price increments	NA

Natixis	9/13/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Natixis	9/17/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

NaturgyEnergy	7/13/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

NaturgyEnergy	8/15/2018	Average effective spread	0.053
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.053
		Average book depth at 3 price increments	NA

Navigator	7/13/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Navigator	7/25/2018	Average effective spread	0.031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.031
		Average book depth at 3 price increments	NA

Navigator	7/31/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Navigator	8/2/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Navigator	8/13/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

Navigator	9/13/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Navigator	9/14/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Navigator	9/18/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

Navigator	9/19/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Navigator	9/24/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

NBG	7/3/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	7/4/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	7/5/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	7/6/2018	Average effective spread	0.00316667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00316667
		Average book depth at 3 price increments	NA

NBG	7/9/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	7/11/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	7/12/2018	Average effective spread	0.0035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0035
		Average book depth at 3 price increments	NA

NBG	7/16/2018	Average effective spread	0.00388095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00388095
		Average book depth at 3 price increments	NA

NBG	7/17/2018	Average effective spread	0.00308333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00308333
		Average book depth at 3 price increments	NA

NBG	7/18/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	7/23/2018	Average effective spread	0.0035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0035
		Average book depth at 3 price increments	NA

NBG	7/25/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	7/26/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	7/27/2018	Average effective spread	0.00325
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00325
		Average book depth at 3 price increments	NA

NBG	7/31/2018	Average effective spread	0.00322222
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00322222
		Average book depth at 3 price increments	NA

NBG	8/1/2018	Average effective spread	0.00315385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00315385
		Average book depth at 3 price increments	NA

NBG	8/2/2018	Average effective spread	0.0031
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0031
		Average book depth at 3 price increments	NA

NBG	8/3/2018	Average effective spread	0.00308
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00308
		Average book depth at 3 price increments	NA

NBG	8/6/2018	Average effective spread	0.00318182
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00318182
		Average book depth at 3 price increments	NA

NBG	8/7/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/8/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/9/2018	Average effective spread	0.00310345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00310345
		Average book depth at 3 price increments	NA

NBG	8/10/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/13/2018	Average effective spread	0.00305556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00305556
		Average book depth at 3 price increments	NA

NBG	8/14/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/17/2018	Average effective spread	0.00314286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00314286
		Average book depth at 3 price increments	NA

NBG	8/20/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/22/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/23/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/24/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/27/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/28/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	8/29/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

NBG	9/3/2018	Average effective spread	0.00130504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00130504
		Average book depth at 3 price increments	NA

NBG	9/4/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/5/2018	Average effective spread	0.02775
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02775
		Average book depth at 3 price increments	NA

NBG	9/6/2018	Average effective spread	0.0291978
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0291978
		Average book depth at 3 price increments	NA

NBG	9/11/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/12/2018	Average effective spread	0.02744444
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02744444
		Average book depth at 3 price increments	NA

NBG	9/13/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

NBG	9/14/2018	Average effective spread	0.02616667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02616667
		Average book depth at 3 price increments	NA

NBG	9/17/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/18/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/19/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/20/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/24/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/25/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/27/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

NBG	9/28/2018	Average effective spread	0.02942857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02942857
		Average book depth at 3 price increments	NA

Neopost	9/26/2018	Average effective spread	0.186
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.186
		Average book depth at 3 price increments	NA

Neopost	9/27/2018	Average effective spread	0.346
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.346
		Average book depth at 3 price increments	NA

Neste	7/20/2018	Average effective spread	0.156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.156
		Average book depth at 3 price increments	NA

Neste	8/3/2018	Average effective spread	0.196
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.196
		Average book depth at 3 price increments	NA

Neste	9/18/2018	Average effective spread	0.156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.156
		Average book depth at 3 price increments	NA

Neste	9/19/2018	Average effective spread	0.156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.156
		Average book depth at 3 price increments	NA

Nestle	7/2/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

Nestle	7/3/2018	Average effective spread	0.16833674
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16833674
		Average book depth at 3 price increments	NA

Nestle	7/19/2018	Average effective spread	0.15947692
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15947692
		Average book depth at 3 price increments	NA

Nestle	7/20/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

Nestle	7/25/2018	Average effective spread	0.15652364
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15652364
		Average book depth at 3 price increments	NA

Nestle	8/13/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

Nestle	9/7/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

Nestle	9/11/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

Nestle	9/25/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

NetApp	9/4/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

NetApp	9/5/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

NetApp	9/24/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

NetEase	8/9/2018	Average effective spread	1.19511059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.19511059
		Average book depth at 3 price increments	NA

NetEase	8/10/2018	Average effective spread	1.56711806
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.56711806
		Average book depth at 3 price increments	NA

NetEase	8/13/2018	Average effective spread	0.94027083
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.94027083
		Average book depth at 3 price increments	NA

NetEase	8/30/2018	Average effective spread	0.90512052
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.90512052
		Average book depth at 3 price increments	NA

NetEase	8/31/2018	Average effective spread	0.87875779
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.87875779
		Average book depth at 3 price increments	NA

Netflix	7/2/2018	Average effective spread	0.52286088
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52286088
		Average book depth at 3 price increments	NA

Netflix	7/3/2018	Average effective spread	0.51127726
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.51127726
		Average book depth at 3 price increments	NA

Netflix	7/5/2018	Average effective spread	0.51319455
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.51319455
		Average book depth at 3 price increments	NA

Netflix	7/6/2018	Average effective spread	0.39397641
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39397641
		Average book depth at 3 price increments	NA

Netflix	7/9/2018	Average effective spread	0.46046908
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46046908
		Average book depth at 3 price increments	NA

Netflix	7/10/2018	Average effective spread	0.5259993
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5259993
		Average book depth at 3 price increments	NA

Netflix	7/11/2018	Average effective spread	0.43410635
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43410635
		Average book depth at 3 price increments	NA

Netflix	7/12/2018	Average effective spread	0.43686816
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43686816
		Average book depth at 3 price increments	NA

Netflix	7/13/2018	Average effective spread	0.5411298
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5411298
		Average book depth at 3 price increments	NA

Netflix	7/16/2018	Average effective spread	0.47734123
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47734123
		Average book depth at 3 price increments	NA

Netflix	7/17/2018	Average effective spread	0.55487277
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55487277
		Average book depth at 3 price increments	NA

Netflix	7/18/2018	Average effective spread	0.50821492
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.50821492
		Average book depth at 3 price increments	NA

Netflix	7/19/2018	Average effective spread	0.46825236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46825236
		Average book depth at 3 price increments	NA

Netflix	7/20/2018	Average effective spread	0.42542215
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42542215
		Average book depth at 3 price increments	NA

Netflix	7/23/2018	Average effective spread	0.52725467
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52725467
		Average book depth at 3 price increments	NA

Netflix	7/24/2018	Average effective spread	0.43420973
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43420973
		Average book depth at 3 price increments	NA

Netflix	7/25/2018	Average effective spread	0.43059132
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43059132
		Average book depth at 3 price increments	NA

Netflix	7/26/2018	Average effective spread	0.49273205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49273205
		Average book depth at 3 price increments	NA

Netflix	7/27/2018	Average effective spread	0.52725467
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52725467
		Average book depth at 3 price increments	NA

Netflix	7/30/2018	Average effective spread	0.63437943
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.63437943
		Average book depth at 3 price increments	NA

Netflix	7/31/2018	Average effective spread	0.51386408
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.51386408
		Average book depth at 3 price increments	NA

Netflix	8/1/2018	Average effective spread	0.76627679
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.76627679
		Average book depth at 3 price increments	NA

Netflix	8/2/2018	Average effective spread	0.46244629
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46244629
		Average book depth at 3 price increments	NA

Netflix	8/3/2018	Average effective spread	0.39418564
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39418564
		Average book depth at 3 price increments	NA

Netflix	8/6/2018	Average effective spread	0.42180374
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42180374
		Average book depth at 3 price increments	NA

Netflix	8/7/2018	Average effective spread	0.60634287
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.60634287
		Average book depth at 3 price increments	NA

Netflix	8/8/2018	Average effective spread	0.67957269
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.67957269
		Average book depth at 3 price increments	NA

Netflix	8/9/2018	Average effective spread	0.51846709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.51846709
		Average book depth at 3 price increments	NA

Netflix	8/10/2018	Average effective spread	0.39983479
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39983479
		Average book depth at 3 price increments	NA

Netflix	8/13/2018	Average effective spread	0.50967952
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.50967952
		Average book depth at 3 price increments	NA

Netflix	8/14/2018	Average effective spread	0.47160001
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47160001
		Average book depth at 3 price increments	NA

Netflix	8/15/2018	Average effective spread	0.55142051
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55142051
		Average book depth at 3 price increments	NA

Netflix	8/16/2018	Average effective spread	0.39104722
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.39104722
		Average book depth at 3 price increments	NA

Netflix	8/17/2018	Average effective spread	0.44640896
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.44640896
		Average book depth at 3 price increments	NA

Netflix	8/20/2018	Average effective spread	0.49210436
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49210436
		Average book depth at 3 price increments	NA

Netflix	8/21/2018	Average effective spread	0.49210436
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49210436
		Average book depth at 3 price increments	NA

Netflix	8/22/2018	Average effective spread	0.64149319
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.64149319
		Average book depth at 3 price increments	NA

Netflix	8/23/2018	Average effective spread	0.46867082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46867082
		Average book depth at 3 price increments	NA

Netflix	8/24/2018	Average effective spread	0.47327384
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47327384
		Average book depth at 3 price increments	NA

Netflix	8/27/2018	Average effective spread	0.50967952
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.50967952
		Average book depth at 3 price increments	NA

Netflix	8/28/2018	Average effective spread	0.41740995
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41740995
		Average book depth at 3 price increments	NA

Netflix	8/29/2018	Average effective spread	0.42180374
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42180374
		Average book depth at 3 price increments	NA

Netflix	8/30/2018	Average effective spread	0.47452921
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47452921
		Average book depth at 3 price increments	NA

Netflix	8/31/2018	Average effective spread	0.4850743
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.4850743
		Average book depth at 3 price increments	NA

Netflix	9/4/2018	Average effective spread	0.5155379
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.5155379
		Average book depth at 3 price increments	NA

Netflix	9/5/2018	Average effective spread	0.71179381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.71179381
		Average book depth at 3 price increments	NA

Netflix	9/6/2018	Average effective spread	0.7557317
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.7557317
		Average book depth at 3 price increments	NA

Netflix	9/11/2018	Average effective spread	0.47452921
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47452921
		Average book depth at 3 price increments	NA

Netflix	9/12/2018	Average effective spread	0.51846709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.51846709
		Average book depth at 3 price increments	NA

Netflix	9/13/2018	Average effective spread	0.36468448
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.36468448
		Average book depth at 3 price increments	NA

Netflix	9/17/2018	Average effective spread	0.45343902
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.45343902
		Average book depth at 3 price increments	NA

Netflix	9/18/2018	Average effective spread	0.55487277
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55487277
		Average book depth at 3 price increments	NA

Netflix	9/19/2018	Average effective spread	0.65906834
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.65906834
		Average book depth at 3 price increments	NA

Netflix	9/20/2018	Average effective spread	0.47160001
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47160001
		Average book depth at 3 price increments	NA

Netflix	9/21/2018	Average effective spread	0.45475716
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.45475716
		Average book depth at 3 price increments	NA

Netflix	9/24/2018	Average effective spread	0.46134784
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46134784
		Average book depth at 3 price increments	NA

Netflix	9/26/2018	Average effective spread	0.36556324
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.36556324
		Average book depth at 3 price increments	NA

Netflix	9/27/2018	Average effective spread	0.57646511
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57646511
		Average book depth at 3 price increments	NA

Netflix	9/28/2018	Average effective spread	0.49210436
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49210436
		Average book depth at 3 price increments	NA

NETH25Cash	7/2/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/3/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/4/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/5/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/6/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/9/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/10/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/11/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/12/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/13/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/16/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/17/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/18/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/19/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/20/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/23/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/24/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/25/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/26/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/27/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/30/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	7/31/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/1/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/2/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/3/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/6/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/7/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/8/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/9/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/10/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/13/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/14/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/15/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/16/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/17/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/20/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/21/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/22/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/23/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/24/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/27/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/28/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/29/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/30/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	8/31/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/3/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/4/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/5/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/6/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/7/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/10/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/11/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/12/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/13/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/14/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/17/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/18/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/19/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/20/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/21/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/24/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/25/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/26/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/27/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NETH25Cash	9/28/2018	Average effective spread	0.6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6
		Average book depth at 3 price increments	NA

NewcrestMining	7/13/2018	Average effective spread	0.0638079
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0638079
		Average book depth at 3 price increments	NA

NewcrestMining	7/24/2018	Average effective spread	0.06603007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06603007
		Average book depth at 3 price increments	NA

NewcrestMining	8/3/2018	Average effective spread	0.06412536
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06412536
		Average book depth at 3 price increments	NA

NewcrestMining	8/8/2018	Average effective spread	0.06349045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06349045
		Average book depth at 3 price increments	NA

NewcrestMining	8/9/2018	Average effective spread	0.06603007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06603007
		Average book depth at 3 price increments	NA

Newfield	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Newmont	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Newmont	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Newmont	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Newmont	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Newmont	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Newmont	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Newmont	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Newmont	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

NextEra	7/23/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/2/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/3/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/4/2018	Average effective spread	0.0311959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0311959
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/5/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/6/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/9/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/10/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/12/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/13/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/16/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/17/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/18/2018	Average effective spread	0.03097621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03097621
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/19/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/23/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/25/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-AUG18	7/26/2018	Average effective spread	0.03163528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03163528
		Average book depth at 3 price increments	NA

NGAS-NOV18	9/25/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-NOV18	9/27/2018	Average effective spread	0.03163528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03163528
		Average book depth at 3 price increments	NA

NGAS-NOV18	9/28/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-OCT18	8/30/2018	Average effective spread	0.0311959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0311959
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/6/2018	Average effective spread	0.0311959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0311959
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/13/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/14/2018	Average effective spread	0.03163528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03163528
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/17/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/18/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/19/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/20/2018	Average effective spread	0.03104944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03104944
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/21/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-OCT18	9/25/2018	Average effective spread	0.03163528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03163528
		Average book depth at 3 price increments	NA

NGAS-SEP18	7/25/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	7/26/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	7/27/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	7/31/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/1/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/7/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/9/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/10/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/13/2018	Average effective spread	0.03163528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03163528
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/14/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/16/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/17/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

NGAS-SEP18	8/20/2018	Average effective spread	0.03075652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03075652
		Average book depth at 3 price increments	NA

Nike	7/2/2018	Average effective spread	0.05975553
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05975553
		Average book depth at 3 price increments	NA

Nike	7/3/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Nike	7/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	7/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	7/11/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Nike	7/12/2018	Average effective spread	0.05799801
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05799801
		Average book depth at 3 price increments	NA

Nike	7/13/2018	Average effective spread	0.05931615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05931615
		Average book depth at 3 price increments	NA

Nike	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	7/23/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	7/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	7/26/2018	Average effective spread	0.07322982
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07322982
		Average book depth at 3 price increments	NA

Nike	7/30/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Nike	8/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	8/27/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Nike	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	9/4/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Nike	9/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	9/6/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Nike	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	9/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	9/11/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nike	9/18/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Nike	9/19/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Nike	9/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	9/24/2018	Average effective spread	0.05419006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05419006
		Average book depth at 3 price increments	NA

Nike	9/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Nike	9/26/2018	Average effective spread	0.06962466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06962466
		Average book depth at 3 price increments	NA

Nike	9/27/2018	Average effective spread	0.06810373
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06810373
		Average book depth at 3 price increments	NA

Nike	9/28/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

NiSource	9/14/2018	Average effective spread	0.05370186
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05370186
		Average book depth at 3 price increments	NA

NiSource	9/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Noble Energy	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Noble Energy	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Noble Energy	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nokia	7/3/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Nokia	7/5/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Nokia	7/6/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Nokia	7/18/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Nokia	7/26/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Nokia	7/27/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Nokia	8/1/2018	Average effective spread	0.01066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01066667
		Average book depth at 3 price increments	NA

Nokia	8/7/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Nokia	8/10/2018	Average effective spread	0.01066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01066667
		Average book depth at 3 price increments	NA

Nokia	8/13/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Nokia	8/17/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Nokia	8/20/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Nokia	8/27/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Nokia	8/29/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Nokia	8/31/2018	Average effective spread	0.0105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0105
		Average book depth at 3 price increments	NA

Nokia	9/5/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Nokia	9/6/2018	Average effective spread	0.0105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0105
		Average book depth at 3 price increments	NA

Nokia	9/7/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Nokia	9/10/2018	Average effective spread	0.01075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01075
		Average book depth at 3 price increments	NA

Nokia	9/11/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Nokia	9/12/2018	Average effective spread	0.0105
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0105
		Average book depth at 3 price increments	NA

Nokia	9/13/2018	Average effective spread	0.01057143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01057143
		Average book depth at 3 price increments	NA

Nokia	9/19/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Nokia	9/20/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Nokia	9/27/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Nordea Bank	7/5/2018	Average effective spread	0.02036135
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02036135
		Average book depth at 3 price increments	NA

Nordea Bank	7/12/2018	Average effective spread	0.01890696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01890696
		Average book depth at 3 price increments	NA

Nordea Bank	7/26/2018	Average effective spread	0.01906856
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01906856
		Average book depth at 3 price increments	NA

Nordea Bank	8/3/2018	Average effective spread	0.02036135
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02036135
		Average book depth at 3 price increments	NA

Nordex	9/11/2018	Average effective spread	0.12
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12
		Average book depth at 3 price increments	NA

Nordex	9/20/2018	Average effective spread	0.11
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11
		Average book depth at 3 price increments	NA

Nordic Nanovector	7/11/2018	Average effective spread	0.19312464
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19312464
		Average book depth at 3 price increments	NA

Nordic Nanovector	7/12/2018	Average effective spread	0.13671542
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13671542
		Average book depth at 3 price increments	NA

Nordic Nanovector	7/13/2018	Average effective spread	0.08266514
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08266514
		Average book depth at 3 price increments	NA

NorskHydro	9/3/2018	Average effective spread	0.01158953
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01158953
		Average book depth at 3 price increments	NA

NorskHydro	9/4/2018	Average effective spread	0.01124766
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01124766
		Average book depth at 3 price increments	NA

Northrop	7/23/2018	Average effective spread	0.53604225
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.53604225
		Average book depth at 3 price increments	NA

Northrop	7/25/2018	Average effective spread	0.82603232
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.82603232
		Average book depth at 3 price increments	NA

Northrop	8/1/2018	Average effective spread	1.08965966
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.08965966
		Average book depth at 3 price increments	NA

Norwegian Cruise Line	7/10/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Norwegian Cruise Line	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

NOS	7/25/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

NOS	7/26/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

NOS	8/1/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

NOS	8/14/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

NOS	8/31/2018	Average effective spread	0.02766667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02766667
		Average book depth at 3 price increments	NA

NOS	9/3/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

NOS	9/7/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

NOS	9/12/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Novartis	7/4/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

Novartis	7/9/2018	Average effective spread	0.16833674
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16833674
		Average book depth at 3 price increments	NA

Novartis	7/16/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

Novartis	7/18/2018	Average effective spread	0.20377606
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20377606
		Average book depth at 3 price increments	NA

Novartis	8/2/2018	Average effective spread	0.15947692
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15947692
		Average book depth at 3 price increments	NA

Novartis	8/3/2018	Average effective spread	0.16833674
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16833674
		Average book depth at 3 price increments	NA

Novartis	8/6/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

Novartis	9/7/2018	Average effective spread	0.16833674
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16833674
		Average book depth at 3 price increments	NA

Novartis	9/11/2018	Average effective spread	0.16833674
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16833674
		Average book depth at 3 price increments	NA

Novartis	9/27/2018	Average effective spread	0.15061709
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15061709
		Average book depth at 3 price increments	NA

NRG	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

NRG	8/2/2018	Average effective spread	0.19332671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19332671
		Average book depth at 3 price increments	NA

NRG	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

NRG	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

NRG	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

NRG	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Nvidia	7/2/2018	Average effective spread	0.22408324
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22408324
		Average book depth at 3 price increments	NA

Nvidia	7/3/2018	Average effective spread	0.33880995
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.33880995
		Average book depth at 3 price increments	NA

Nvidia	7/5/2018	Average effective spread	0.31488821
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.31488821
		Average book depth at 3 price increments	NA

Nvidia	7/6/2018	Average effective spread	0.29877765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29877765
		Average book depth at 3 price increments	NA

Nvidia	7/9/2018	Average effective spread	0.22628013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22628013
		Average book depth at 3 price increments	NA

Nvidia	7/11/2018	Average effective spread	0.2790056
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2790056
		Average book depth at 3 price increments	NA

Nvidia	7/12/2018	Average effective spread	0.26143044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26143044
		Average book depth at 3 price increments	NA

Nvidia	7/13/2018	Average effective spread	0.30317144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30317144
		Average book depth at 3 price increments	NA

Nvidia	7/16/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

Nvidia	7/17/2018	Average effective spread	0.21529566
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21529566
		Average book depth at 3 price increments	NA

Nvidia	7/19/2018	Average effective spread	0.3558969
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.3558969
		Average book depth at 3 price increments	NA

Nvidia	7/20/2018	Average effective spread	0.26948572
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26948572
		Average book depth at 3 price increments	NA

Nvidia	7/23/2018	Average effective spread	0.33173106
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.33173106
		Average book depth at 3 price increments	NA

Nvidia	7/24/2018	Average effective spread	0.25986123
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25986123
		Average book depth at 3 price increments	NA

Nvidia	7/25/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

Nvidia	7/30/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

Nvidia	7/31/2018	Average effective spread	0.22261864
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22261864
		Average book depth at 3 price increments	NA

Nvidia	8/1/2018	Average effective spread	0.56679877
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.56679877
		Average book depth at 3 price increments	NA

Nvidia	8/2/2018	Average effective spread	0.41301616
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.41301616
		Average book depth at 3 price increments	NA

Nvidia	8/6/2018	Average effective spread	0.27534411
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27534411
		Average book depth at 3 price increments	NA

Nvidia	8/7/2018	Average effective spread	0.28647504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28647504
		Average book depth at 3 price increments	NA

Nvidia	8/8/2018	Average effective spread	0.2768087
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2768087
		Average book depth at 3 price increments	NA

Nvidia	8/14/2018	Average effective spread	0.32733728
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32733728
		Average book depth at 3 price increments	NA

Nvidia	8/15/2018	Average effective spread	0.29877765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29877765
		Average book depth at 3 price increments	NA

Nvidia	8/16/2018	Average effective spread	0.28255443
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28255443
		Average book depth at 3 price increments	NA

Nvidia	8/17/2018	Average effective spread	0.31178326
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.31178326
		Average book depth at 3 price increments	NA

Nvidia	8/20/2018	Average effective spread	0.42315567
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42315567
		Average book depth at 3 price increments	NA

Nvidia	8/21/2018	Average effective spread	0.34271554
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.34271554
		Average book depth at 3 price increments	NA

Nvidia	8/22/2018	Average effective spread	0.25093417
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25093417
		Average book depth at 3 price increments	NA

Nvidia	8/23/2018	Average effective spread	0.40422858
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.40422858
		Average book depth at 3 price increments	NA

Nvidia	8/27/2018	Average effective spread	0.24605218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24605218
		Average book depth at 3 price increments	NA

Nvidia	8/28/2018	Average effective spread	0.36907827
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.36907827
		Average book depth at 3 price increments	NA

Nvidia	8/31/2018	Average effective spread	0.2372646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2372646
		Average book depth at 3 price increments	NA

Nvidia	9/6/2018	Average effective spread	0.32953417
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32953417
		Average book depth at 3 price increments	NA

Nvidia	9/7/2018	Average effective spread	0.38372423
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38372423
		Average book depth at 3 price increments	NA

Nvidia	9/10/2018	Average effective spread	0.437182
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.437182
		Average book depth at 3 price increments	NA

Nvidia	9/11/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Nvidia	9/12/2018	Average effective spread	0.52871927
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52871927
		Average book depth at 3 price increments	NA

Nvidia	9/13/2018	Average effective spread	0.27241491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27241491
		Average book depth at 3 price increments	NA

Nvidia	9/14/2018	Average effective spread	0.20123553
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20123553
		Average book depth at 3 price increments	NA

Nvidia	9/17/2018	Average effective spread	0.28999007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28999007
		Average book depth at 3 price increments	NA

Nvidia	9/19/2018	Average effective spread	0.76012549
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.76012549
		Average book depth at 3 price increments	NA

Nvidia	9/20/2018	Average effective spread	0.28999007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28999007
		Average book depth at 3 price increments	NA

Nvidia	9/21/2018	Average effective spread	0.40422858
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.40422858
		Average book depth at 3 price increments	NA

Nvidia	9/24/2018	Average effective spread	0.36614908
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.36614908
		Average book depth at 3 price increments	NA

Nvidia	9/26/2018	Average effective spread	0.2768087
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2768087
		Average book depth at 3 price increments	NA

Nvidia	9/27/2018	Average effective spread	0.29438386
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29438386
		Average book depth at 3 price increments	NA

Nvidia	9/28/2018	Average effective spread	0.28823255
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28823255
		Average book depth at 3 price increments	NA

NZDCAD	7/2/2018	Average effective spread	0.00035871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035871
		Average book depth at 3 price increments	NA

NZDCAD	7/3/2018	Average effective spread	0.00027895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027895
		Average book depth at 3 price increments	NA

NZDCAD	7/4/2018	Average effective spread	0.00031992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031992
		Average book depth at 3 price increments	NA

NZDCAD	7/5/2018	Average effective spread	0.00029302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029302
		Average book depth at 3 price increments	NA

NZDCAD	7/6/2018	Average effective spread	0.00035345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035345
		Average book depth at 3 price increments	NA

NZDCAD	7/9/2018	Average effective spread	0.00035527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035527
		Average book depth at 3 price increments	NA

NZDCAD	7/10/2018	Average effective spread	0.00029148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029148
		Average book depth at 3 price increments	NA

NZDCAD	7/11/2018	Average effective spread	0.00029562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029562
		Average book depth at 3 price increments	NA

NZDCAD	7/12/2018	Average effective spread	0.00030194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030194
		Average book depth at 3 price increments	NA

NZDCAD	7/13/2018	Average effective spread	0.00027777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027777
		Average book depth at 3 price increments	NA

NZDCAD	7/16/2018	Average effective spread	0.00030274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030274
		Average book depth at 3 price increments	NA

NZDCAD	7/17/2018	Average effective spread	0.00028832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028832
		Average book depth at 3 price increments	NA

NZDCAD	7/18/2018	Average effective spread	0.00030994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030994
		Average book depth at 3 price increments	NA

NZDCAD	7/19/2018	Average effective spread	0.00030939
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030939
		Average book depth at 3 price increments	NA

NZDCAD	7/20/2018	Average effective spread	0.0003155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003155
		Average book depth at 3 price increments	NA

NZDCAD	7/23/2018	Average effective spread	0.00028984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028984
		Average book depth at 3 price increments	NA

NZDCAD	7/24/2018	Average effective spread	0.00028079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028079
		Average book depth at 3 price increments	NA

NZDCAD	7/25/2018	Average effective spread	0.0003011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003011
		Average book depth at 3 price increments	NA

NZDCAD	7/26/2018	Average effective spread	0.00029007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029007
		Average book depth at 3 price increments	NA

NZDCAD	7/27/2018	Average effective spread	0.00032746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032746
		Average book depth at 3 price increments	NA

NZDCAD	7/30/2018	Average effective spread	0.00031621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031621
		Average book depth at 3 price increments	NA

NZDCAD	7/31/2018	Average effective spread	0.00036465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036465
		Average book depth at 3 price increments	NA

NZDCAD	8/1/2018	Average effective spread	0.00030012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030012
		Average book depth at 3 price increments	NA

NZDCAD	8/2/2018	Average effective spread	0.00029712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029712
		Average book depth at 3 price increments	NA

NZDCAD	8/3/2018	Average effective spread	0.00031762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031762
		Average book depth at 3 price increments	NA

NZDCAD	8/6/2018	Average effective spread	0.00030919
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030919
		Average book depth at 3 price increments	NA

NZDCAD	8/7/2018	Average effective spread	0.00028137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028137
		Average book depth at 3 price increments	NA

NZDCAD	8/8/2018	Average effective spread	0.00036166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036166
		Average book depth at 3 price increments	NA

NZDCAD	8/9/2018	Average effective spread	0.0005267
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005267
		Average book depth at 3 price increments	NA

NZDCAD	8/10/2018	Average effective spread	0.00039048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039048
		Average book depth at 3 price increments	NA

NZDCAD	8/13/2018	Average effective spread	0.00031032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031032
		Average book depth at 3 price increments	NA

NZDCAD	8/14/2018	Average effective spread	0.0002882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002882
		Average book depth at 3 price increments	NA

NZDCAD	8/15/2018	Average effective spread	0.00031255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031255
		Average book depth at 3 price increments	NA

NZDCAD	8/16/2018	Average effective spread	0.00027687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027687
		Average book depth at 3 price increments	NA

NZDCAD	8/17/2018	Average effective spread	0.00045585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045585
		Average book depth at 3 price increments	NA

NZDCAD	8/20/2018	Average effective spread	0.00032311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032311
		Average book depth at 3 price increments	NA

NZDCAD	8/21/2018	Average effective spread	0.00031328
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031328
		Average book depth at 3 price increments	NA

NZDCAD	8/22/2018	Average effective spread	0.00032123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032123
		Average book depth at 3 price increments	NA

NZDCAD	8/23/2018	Average effective spread	0.00030184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030184
		Average book depth at 3 price increments	NA

NZDCAD	8/24/2018	Average effective spread	0.00038931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038931
		Average book depth at 3 price increments	NA

NZDCAD	8/27/2018	Average effective spread	0.00029494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029494
		Average book depth at 3 price increments	NA

NZDCAD	8/28/2018	Average effective spread	0.0002898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002898
		Average book depth at 3 price increments	NA

NZDCAD	8/29/2018	Average effective spread	0.0002717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002717
		Average book depth at 3 price increments	NA

NZDCAD	8/30/2018	Average effective spread	0.00033655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033655
		Average book depth at 3 price increments	NA

NZDCAD	8/31/2018	Average effective spread	0.00028098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028098
		Average book depth at 3 price increments	NA

NZDCAD	9/3/2018	Average effective spread	0.00047743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047743
		Average book depth at 3 price increments	NA

NZDCAD	9/4/2018	Average effective spread	0.0002829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002829
		Average book depth at 3 price increments	NA

NZDCAD	9/5/2018	Average effective spread	0.0002848
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002848
		Average book depth at 3 price increments	NA

NZDCAD	9/6/2018	Average effective spread	0.00032397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032397
		Average book depth at 3 price increments	NA

NZDCAD	9/7/2018	Average effective spread	0.00034481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034481
		Average book depth at 3 price increments	NA

NZDCAD	9/10/2018	Average effective spread	0.00034367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034367
		Average book depth at 3 price increments	NA

NZDCAD	9/11/2018	Average effective spread	0.00027753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027753
		Average book depth at 3 price increments	NA

NZDCAD	9/12/2018	Average effective spread	0.0002858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002858
		Average book depth at 3 price increments	NA

NZDCAD	9/13/2018	Average effective spread	0.00029517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029517
		Average book depth at 3 price increments	NA

NZDCAD	9/14/2018	Average effective spread	0.00032985
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032985
		Average book depth at 3 price increments	NA

NZDCAD	9/17/2018	Average effective spread	0.00030069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030069
		Average book depth at 3 price increments	NA

NZDCAD	9/18/2018	Average effective spread	0.00028707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028707
		Average book depth at 3 price increments	NA

NZDCAD	9/19/2018	Average effective spread	0.00033304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033304
		Average book depth at 3 price increments	NA

NZDCAD	9/20/2018	Average effective spread	0.00031663
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031663
		Average book depth at 3 price increments	NA

NZDCAD	9/21/2018	Average effective spread	0.00032548
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032548
		Average book depth at 3 price increments	NA

NZDCAD	9/24/2018	Average effective spread	0.00039636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039636
		Average book depth at 3 price increments	NA

NZDCAD	9/25/2018	Average effective spread	0.00029779
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029779
		Average book depth at 3 price increments	NA

NZDCAD	9/26/2018	Average effective spread	0.00032113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032113
		Average book depth at 3 price increments	NA

NZDCAD	9/27/2018	Average effective spread	0.00035055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035055
		Average book depth at 3 price increments	NA

NZDCAD	9/28/2018	Average effective spread	0.00032686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032686
		Average book depth at 3 price increments	NA

NZDCAD.	7/2/2018	Average effective spread	0.00019076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019076
		Average book depth at 3 price increments	NA

NZDCAD.	7/3/2018	Average effective spread	0.00012282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012282
		Average book depth at 3 price increments	NA

NZDCAD.	7/4/2018	Average effective spread	0.00013832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013832
		Average book depth at 3 price increments	NA

NZDCAD.	7/5/2018	Average effective spread	0.00012802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012802
		Average book depth at 3 price increments	NA

NZDCAD.	7/6/2018	Average effective spread	0.0002041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002041
		Average book depth at 3 price increments	NA

NZDCAD.	7/9/2018	Average effective spread	0.00020471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020471
		Average book depth at 3 price increments	NA

NZDCAD.	7/10/2018	Average effective spread	0.00012122
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012122
		Average book depth at 3 price increments	NA

NZDCAD.	7/11/2018	Average effective spread	0.00014169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014169
		Average book depth at 3 price increments	NA

NZDCAD.	7/12/2018	Average effective spread	0.00013543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013543
		Average book depth at 3 price increments	NA

NZDCAD.	7/13/2018	Average effective spread	0.000124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000124
		Average book depth at 3 price increments	NA

NZDCAD.	7/16/2018	Average effective spread	0.00012879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012879
		Average book depth at 3 price increments	NA

NZDCAD.	7/17/2018	Average effective spread	0.00013742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013742
		Average book depth at 3 price increments	NA

NZDCAD.	7/18/2018	Average effective spread	0.00013352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013352
		Average book depth at 3 price increments	NA

NZDCAD.	7/19/2018	Average effective spread	0.0001473
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001473
		Average book depth at 3 price increments	NA

NZDCAD.	7/20/2018	Average effective spread	0.00018563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018563
		Average book depth at 3 price increments	NA

NZDCAD.	7/23/2018	Average effective spread	0.00023069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023069
		Average book depth at 3 price increments	NA

NZDCAD.	7/24/2018	Average effective spread	0.00014248
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014248
		Average book depth at 3 price increments	NA

NZDCAD.	7/25/2018	Average effective spread	0.00013245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013245
		Average book depth at 3 price increments	NA

NZDCAD.	7/26/2018	Average effective spread	0.00012339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012339
		Average book depth at 3 price increments	NA

NZDCAD.	7/27/2018	Average effective spread	0.00018915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018915
		Average book depth at 3 price increments	NA

NZDCAD.	7/30/2018	Average effective spread	0.00013714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013714
		Average book depth at 3 price increments	NA

NZDCAD.	7/31/2018	Average effective spread	0.00021553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021553
		Average book depth at 3 price increments	NA

NZDCAD.	8/1/2018	Average effective spread	0.00024566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024566
		Average book depth at 3 price increments	NA

NZDCAD.	8/2/2018	Average effective spread	0.00012376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012376
		Average book depth at 3 price increments	NA

NZDCAD.	8/3/2018	Average effective spread	0.00016621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016621
		Average book depth at 3 price increments	NA

NZDCAD.	8/6/2018	Average effective spread	0.00019525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019525
		Average book depth at 3 price increments	NA

NZDCAD.	8/7/2018	Average effective spread	0.00015586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015586
		Average book depth at 3 price increments	NA

NZDCAD.	8/8/2018	Average effective spread	0.00015518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015518
		Average book depth at 3 price increments	NA

NZDCAD.	8/9/2018	Average effective spread	0.00026082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026082
		Average book depth at 3 price increments	NA

NZDCAD.	8/10/2018	Average effective spread	0.00020301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020301
		Average book depth at 3 price increments	NA

NZDCAD.	8/13/2018	Average effective spread	0.00013233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013233
		Average book depth at 3 price increments	NA

NZDCAD.	8/14/2018	Average effective spread	0.0001211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001211
		Average book depth at 3 price increments	NA

NZDCAD.	8/15/2018	Average effective spread	0.00012275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012275
		Average book depth at 3 price increments	NA

NZDCAD.	8/16/2018	Average effective spread	0.00012364
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012364
		Average book depth at 3 price increments	NA

NZDCAD.	8/17/2018	Average effective spread	0.00014402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014402
		Average book depth at 3 price increments	NA

NZDCAD.	8/20/2018	Average effective spread	0.0002145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002145
		Average book depth at 3 price increments	NA

NZDCAD.	8/21/2018	Average effective spread	0.00015402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015402
		Average book depth at 3 price increments	NA

NZDCAD.	8/22/2018	Average effective spread	0.00014654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014654
		Average book depth at 3 price increments	NA

NZDCAD.	8/23/2018	Average effective spread	0.0001683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001683
		Average book depth at 3 price increments	NA

NZDCAD.	8/24/2018	Average effective spread	0.00012135
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012135
		Average book depth at 3 price increments	NA

NZDCAD.	8/27/2018	Average effective spread	0.00012485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012485
		Average book depth at 3 price increments	NA

NZDCAD.	8/28/2018	Average effective spread	0.00011828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011828
		Average book depth at 3 price increments	NA

NZDCAD.	8/29/2018	Average effective spread	0.00011417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011417
		Average book depth at 3 price increments	NA

NZDCAD.	8/30/2018	Average effective spread	0.00014785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014785
		Average book depth at 3 price increments	NA

NZDCAD.	8/31/2018	Average effective spread	0.00013626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013626
		Average book depth at 3 price increments	NA

NZDCAD.	9/3/2018	Average effective spread	0.00025329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025329
		Average book depth at 3 price increments	NA

NZDCAD.	9/4/2018	Average effective spread	0.00021505
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021505
		Average book depth at 3 price increments	NA

NZDCAD.	9/5/2018	Average effective spread	0.00014486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014486
		Average book depth at 3 price increments	NA

NZDCAD.	9/6/2018	Average effective spread	0.00017211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017211
		Average book depth at 3 price increments	NA

NZDCAD.	9/7/2018	Average effective spread	0.00013361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013361
		Average book depth at 3 price increments	NA

NZDCAD.	9/10/2018	Average effective spread	0.00012137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012137
		Average book depth at 3 price increments	NA

NZDCAD.	9/11/2018	Average effective spread	0.00012371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012371
		Average book depth at 3 price increments	NA

NZDCAD.	9/12/2018	Average effective spread	0.00011218
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011218
		Average book depth at 3 price increments	NA

NZDCAD.	9/13/2018	Average effective spread	0.00012354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012354
		Average book depth at 3 price increments	NA

NZDCAD.	9/14/2018	Average effective spread	0.00012246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012246
		Average book depth at 3 price increments	NA

NZDCAD.	9/17/2018	Average effective spread	0.00013931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013931
		Average book depth at 3 price increments	NA

NZDCAD.	9/18/2018	Average effective spread	0.0001354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001354
		Average book depth at 3 price increments	NA

NZDCAD.	9/19/2018	Average effective spread	0.00012354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012354
		Average book depth at 3 price increments	NA

NZDCAD.	9/20/2018	Average effective spread	0.00014524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014524
		Average book depth at 3 price increments	NA

NZDCAD.	9/21/2018	Average effective spread	0.0001139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001139
		Average book depth at 3 price increments	NA

NZDCAD.	9/24/2018	Average effective spread	0.00021356
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021356
		Average book depth at 3 price increments	NA

NZDCAD.	9/25/2018	Average effective spread	0.00011499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011499
		Average book depth at 3 price increments	NA

NZDCAD.	9/26/2018	Average effective spread	0.00025039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025039
		Average book depth at 3 price increments	NA

NZDCAD.	9/27/2018	Average effective spread	0.00014277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014277
		Average book depth at 3 price increments	NA

NZDCAD.	9/28/2018	Average effective spread	0.00027599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027599
		Average book depth at 3 price increments	NA

NZDCADmicro	7/2/2018	Average effective spread	0.00032916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032916
		Average book depth at 3 price increments	NA

NZDCADmicro	7/3/2018	Average effective spread	0.00028938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028938
		Average book depth at 3 price increments	NA

NZDCADmicro	7/4/2018	Average effective spread	0.00031646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031646
		Average book depth at 3 price increments	NA

NZDCADmicro	7/5/2018	Average effective spread	0.00029304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029304
		Average book depth at 3 price increments	NA

NZDCADmicro	7/6/2018	Average effective spread	0.00031195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031195
		Average book depth at 3 price increments	NA

NZDCADmicro	7/9/2018	Average effective spread	0.00033178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033178
		Average book depth at 3 price increments	NA

NZDCADmicro	7/10/2018	Average effective spread	0.00028569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028569
		Average book depth at 3 price increments	NA

NZDCADmicro	7/11/2018	Average effective spread	0.00030137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030137
		Average book depth at 3 price increments	NA

NZDCADmicro	7/12/2018	Average effective spread	0.00031059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031059
		Average book depth at 3 price increments	NA

NZDCADmicro	7/13/2018	Average effective spread	0.00028174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028174
		Average book depth at 3 price increments	NA

NZDCADmicro	7/16/2018	Average effective spread	0.00030907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030907
		Average book depth at 3 price increments	NA

NZDCADmicro	7/17/2018	Average effective spread	0.00029554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029554
		Average book depth at 3 price increments	NA

NZDCADmicro	7/18/2018	Average effective spread	0.0003182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003182
		Average book depth at 3 price increments	NA

NZDCADmicro	7/19/2018	Average effective spread	0.00029587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029587
		Average book depth at 3 price increments	NA

NZDCADmicro	7/20/2018	Average effective spread	0.00035681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035681
		Average book depth at 3 price increments	NA

NZDCADmicro	7/23/2018	Average effective spread	0.00036053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036053
		Average book depth at 3 price increments	NA

NZDCADmicro	7/24/2018	Average effective spread	0.0002903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002903
		Average book depth at 3 price increments	NA

NZDCADmicro	7/25/2018	Average effective spread	0.00028473
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028473
		Average book depth at 3 price increments	NA

NZDCADmicro	7/26/2018	Average effective spread	0.00028544
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028544
		Average book depth at 3 price increments	NA

NZDCADmicro	7/27/2018	Average effective spread	0.00029504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029504
		Average book depth at 3 price increments	NA

NZDCADmicro	7/30/2018	Average effective spread	0.00029806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029806
		Average book depth at 3 price increments	NA

NZDCADmicro	7/31/2018	Average effective spread	0.0003746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003746
		Average book depth at 3 price increments	NA

NZDCADmicro	8/1/2018	Average effective spread	0.00030665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030665
		Average book depth at 3 price increments	NA

NZDCADmicro	8/2/2018	Average effective spread	0.00029885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029885
		Average book depth at 3 price increments	NA

NZDCADmicro	8/3/2018	Average effective spread	0.00030398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030398
		Average book depth at 3 price increments	NA

NZDCADmicro	8/6/2018	Average effective spread	0.00031357
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031357
		Average book depth at 3 price increments	NA

NZDCADmicro	8/7/2018	Average effective spread	0.00028495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028495
		Average book depth at 3 price increments	NA

NZDCADmicro	8/8/2018	Average effective spread	0.00033701
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033701
		Average book depth at 3 price increments	NA

NZDCADmicro	8/9/2018	Average effective spread	0.00047211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047211
		Average book depth at 3 price increments	NA

NZDCADmicro	8/10/2018	Average effective spread	0.0003405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003405
		Average book depth at 3 price increments	NA

NZDCADmicro	8/13/2018	Average effective spread	0.00029276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029276
		Average book depth at 3 price increments	NA

NZDCADmicro	8/14/2018	Average effective spread	0.00028795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028795
		Average book depth at 3 price increments	NA

NZDCADmicro	8/15/2018	Average effective spread	0.00031803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031803
		Average book depth at 3 price increments	NA

NZDCADmicro	8/16/2018	Average effective spread	0.00028976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028976
		Average book depth at 3 price increments	NA

NZDCADmicro	8/17/2018	Average effective spread	0.00034108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034108
		Average book depth at 3 price increments	NA

NZDCADmicro	8/20/2018	Average effective spread	0.00029634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029634
		Average book depth at 3 price increments	NA

NZDCADmicro	8/21/2018	Average effective spread	0.00030588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030588
		Average book depth at 3 price increments	NA

NZDCADmicro	8/22/2018	Average effective spread	0.00034362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034362
		Average book depth at 3 price increments	NA

NZDCADmicro	8/23/2018	Average effective spread	0.00032842
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032842
		Average book depth at 3 price increments	NA

NZDCADmicro	8/24/2018	Average effective spread	0.00031496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031496
		Average book depth at 3 price increments	NA

NZDCADmicro	8/27/2018	Average effective spread	0.00030283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030283
		Average book depth at 3 price increments	NA

NZDCADmicro	8/28/2018	Average effective spread	0.00026935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026935
		Average book depth at 3 price increments	NA

NZDCADmicro	8/29/2018	Average effective spread	0.00028684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028684
		Average book depth at 3 price increments	NA

NZDCADmicro	8/30/2018	Average effective spread	0.00031451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031451
		Average book depth at 3 price increments	NA

NZDCADmicro	8/31/2018	Average effective spread	0.00029347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029347
		Average book depth at 3 price increments	NA

NZDCADmicro	9/3/2018	Average effective spread	0.00033758
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033758
		Average book depth at 3 price increments	NA

NZDCADmicro	9/4/2018	Average effective spread	0.00031763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031763
		Average book depth at 3 price increments	NA

NZDCADmicro	9/5/2018	Average effective spread	0.00027729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027729
		Average book depth at 3 price increments	NA

NZDCADmicro	9/6/2018	Average effective spread	0.00033252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033252
		Average book depth at 3 price increments	NA

NZDCADmicro	9/7/2018	Average effective spread	0.0003511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003511
		Average book depth at 3 price increments	NA

NZDCADmicro	9/10/2018	Average effective spread	0.00033307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033307
		Average book depth at 3 price increments	NA

NZDCADmicro	9/11/2018	Average effective spread	0.0002869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002869
		Average book depth at 3 price increments	NA

NZDCADmicro	9/12/2018	Average effective spread	0.00029888
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029888
		Average book depth at 3 price increments	NA

NZDCADmicro	9/13/2018	Average effective spread	0.00029339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029339
		Average book depth at 3 price increments	NA

NZDCADmicro	9/14/2018	Average effective spread	0.00032045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032045
		Average book depth at 3 price increments	NA

NZDCADmicro	9/17/2018	Average effective spread	0.00031639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031639
		Average book depth at 3 price increments	NA

NZDCADmicro	9/18/2018	Average effective spread	0.00037692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037692
		Average book depth at 3 price increments	NA

NZDCADmicro	9/19/2018	Average effective spread	0.00028862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028862
		Average book depth at 3 price increments	NA

NZDCADmicro	9/20/2018	Average effective spread	0.00033179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033179
		Average book depth at 3 price increments	NA

NZDCADmicro	9/21/2018	Average effective spread	0.00030891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030891
		Average book depth at 3 price increments	NA

NZDCADmicro	9/24/2018	Average effective spread	0.00033051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033051
		Average book depth at 3 price increments	NA

NZDCADmicro	9/25/2018	Average effective spread	0.00037948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037948
		Average book depth at 3 price increments	NA

NZDCADmicro	9/26/2018	Average effective spread	0.00035961
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035961
		Average book depth at 3 price increments	NA

NZDCADmicro	9/27/2018	Average effective spread	0.00032076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032076
		Average book depth at 3 price increments	NA

NZDCADmicro	9/28/2018	Average effective spread	0.00035036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035036
		Average book depth at 3 price increments	NA

NZDCHF	7/2/2018	Average effective spread	0.00049776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049776
		Average book depth at 3 price increments	NA

NZDCHF	7/3/2018	Average effective spread	0.0004877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004877
		Average book depth at 3 price increments	NA

NZDCHF	7/4/2018	Average effective spread	0.00045561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045561
		Average book depth at 3 price increments	NA

NZDCHF	7/5/2018	Average effective spread	0.00044307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044307
		Average book depth at 3 price increments	NA

NZDCHF	7/6/2018	Average effective spread	0.00048282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048282
		Average book depth at 3 price increments	NA

NZDCHF	7/9/2018	Average effective spread	0.00044305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044305
		Average book depth at 3 price increments	NA

NZDCHF	7/10/2018	Average effective spread	0.00043599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043599
		Average book depth at 3 price increments	NA

NZDCHF	7/11/2018	Average effective spread	0.00044094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044094
		Average book depth at 3 price increments	NA

NZDCHF	7/12/2018	Average effective spread	0.00045054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045054
		Average book depth at 3 price increments	NA

NZDCHF	7/13/2018	Average effective spread	0.00048776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048776
		Average book depth at 3 price increments	NA

NZDCHF	7/16/2018	Average effective spread	0.00045022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045022
		Average book depth at 3 price increments	NA

NZDCHF	7/17/2018	Average effective spread	0.00044753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044753
		Average book depth at 3 price increments	NA

NZDCHF	7/18/2018	Average effective spread	0.00045568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045568
		Average book depth at 3 price increments	NA

NZDCHF	7/19/2018	Average effective spread	0.00043788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043788
		Average book depth at 3 price increments	NA

NZDCHF	7/20/2018	Average effective spread	0.00046034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046034
		Average book depth at 3 price increments	NA

NZDCHF	7/23/2018	Average effective spread	0.00044355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044355
		Average book depth at 3 price increments	NA

NZDCHF	7/24/2018	Average effective spread	0.00045244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045244
		Average book depth at 3 price increments	NA

NZDCHF	7/25/2018	Average effective spread	0.00049455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049455
		Average book depth at 3 price increments	NA

NZDCHF	7/26/2018	Average effective spread	0.00046236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046236
		Average book depth at 3 price increments	NA

NZDCHF	7/27/2018	Average effective spread	0.00044723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044723
		Average book depth at 3 price increments	NA

NZDCHF	7/30/2018	Average effective spread	0.0005434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005434
		Average book depth at 3 price increments	NA

NZDCHF	7/31/2018	Average effective spread	0.00048858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048858
		Average book depth at 3 price increments	NA

NZDCHF	8/1/2018	Average effective spread	0.00046082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046082
		Average book depth at 3 price increments	NA

NZDCHF	8/2/2018	Average effective spread	0.00043803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043803
		Average book depth at 3 price increments	NA

NZDCHF	8/3/2018	Average effective spread	0.00056611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056611
		Average book depth at 3 price increments	NA

NZDCHF	8/6/2018	Average effective spread	0.00040921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040921
		Average book depth at 3 price increments	NA

NZDCHF	8/7/2018	Average effective spread	0.00044249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044249
		Average book depth at 3 price increments	NA

NZDCHF	8/8/2018	Average effective spread	0.00057323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057323
		Average book depth at 3 price increments	NA

NZDCHF	8/9/2018	Average effective spread	0.00077762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077762
		Average book depth at 3 price increments	NA

NZDCHF	8/10/2018	Average effective spread	0.00058543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058543
		Average book depth at 3 price increments	NA

NZDCHF	8/13/2018	Average effective spread	0.00108133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108133
		Average book depth at 3 price increments	NA

NZDCHF	8/14/2018	Average effective spread	0.00038426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038426
		Average book depth at 3 price increments	NA

NZDCHF	8/15/2018	Average effective spread	0.00038073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038073
		Average book depth at 3 price increments	NA

NZDCHF	8/16/2018	Average effective spread	0.00040105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040105
		Average book depth at 3 price increments	NA

NZDCHF	8/17/2018	Average effective spread	0.00040958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040958
		Average book depth at 3 price increments	NA

NZDCHF	8/20/2018	Average effective spread	0.00054156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054156
		Average book depth at 3 price increments	NA

NZDCHF	8/21/2018	Average effective spread	0.00048781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048781
		Average book depth at 3 price increments	NA

NZDCHF	8/22/2018	Average effective spread	0.0003875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003875
		Average book depth at 3 price increments	NA

NZDCHF	8/23/2018	Average effective spread	0.00041068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041068
		Average book depth at 3 price increments	NA

NZDCHF	8/24/2018	Average effective spread	0.00050058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050058
		Average book depth at 3 price increments	NA

NZDCHF	8/27/2018	Average effective spread	0.00042882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042882
		Average book depth at 3 price increments	NA

NZDCHF	8/28/2018	Average effective spread	0.00038473
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038473
		Average book depth at 3 price increments	NA

NZDCHF	8/29/2018	Average effective spread	0.00038723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038723
		Average book depth at 3 price increments	NA

NZDCHF	8/30/2018	Average effective spread	0.00038853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038853
		Average book depth at 3 price increments	NA

NZDCHF	8/31/2018	Average effective spread	0.00043802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043802
		Average book depth at 3 price increments	NA

NZDCHF	9/3/2018	Average effective spread	0.00045996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045996
		Average book depth at 3 price increments	NA

NZDCHF	9/4/2018	Average effective spread	0.0003973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003973
		Average book depth at 3 price increments	NA

NZDCHF	9/5/2018	Average effective spread	0.00040717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040717
		Average book depth at 3 price increments	NA

NZDCHF	9/6/2018	Average effective spread	0.00044879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044879
		Average book depth at 3 price increments	NA

NZDCHF	9/7/2018	Average effective spread	0.00040586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040586
		Average book depth at 3 price increments	NA

NZDCHF	9/10/2018	Average effective spread	0.00041273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041273
		Average book depth at 3 price increments	NA

NZDCHF	9/11/2018	Average effective spread	0.00038097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038097
		Average book depth at 3 price increments	NA

NZDCHF	9/12/2018	Average effective spread	0.00050184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050184
		Average book depth at 3 price increments	NA

NZDCHF	9/13/2018	Average effective spread	0.00039951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039951
		Average book depth at 3 price increments	NA

NZDCHF	9/14/2018	Average effective spread	0.00037885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037885
		Average book depth at 3 price increments	NA

NZDCHF	9/17/2018	Average effective spread	0.0004295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004295
		Average book depth at 3 price increments	NA

NZDCHF	9/18/2018	Average effective spread	0.00040781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040781
		Average book depth at 3 price increments	NA

NZDCHF	9/19/2018	Average effective spread	0.00035626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035626
		Average book depth at 3 price increments	NA

NZDCHF	9/20/2018	Average effective spread	0.00040448
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040448
		Average book depth at 3 price increments	NA

NZDCHF	9/21/2018	Average effective spread	0.00039753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039753
		Average book depth at 3 price increments	NA

NZDCHF	9/24/2018	Average effective spread	0.00071353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071353
		Average book depth at 3 price increments	NA

NZDCHF	9/25/2018	Average effective spread	0.00034435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034435
		Average book depth at 3 price increments	NA

NZDCHF	9/26/2018	Average effective spread	0.00038474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038474
		Average book depth at 3 price increments	NA

NZDCHF	9/27/2018	Average effective spread	0.00042612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042612
		Average book depth at 3 price increments	NA

NZDCHF	9/28/2018	Average effective spread	0.00036342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036342
		Average book depth at 3 price increments	NA

NZDCHF.	7/2/2018	Average effective spread	0.00046859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046859
		Average book depth at 3 price increments	NA

NZDCHF.	7/3/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	7/4/2018	Average effective spread	0.00013201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013201
		Average book depth at 3 price increments	NA

NZDCHF.	7/5/2018	Average effective spread	0.00013328
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013328
		Average book depth at 3 price increments	NA

NZDCHF.	7/6/2018	Average effective spread	0.00024771
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024771
		Average book depth at 3 price increments	NA

NZDCHF.	7/9/2018	Average effective spread	0.00013796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013796
		Average book depth at 3 price increments	NA

NZDCHF.	7/10/2018	Average effective spread	0.00013451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013451
		Average book depth at 3 price increments	NA

NZDCHF.	7/11/2018	Average effective spread	0.00013471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013471
		Average book depth at 3 price increments	NA

NZDCHF.	7/12/2018	Average effective spread	0.00014429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014429
		Average book depth at 3 price increments	NA

NZDCHF.	7/13/2018	Average effective spread	0.00013353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013353
		Average book depth at 3 price increments	NA

NZDCHF.	7/16/2018	Average effective spread	0.00013196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013196
		Average book depth at 3 price increments	NA

NZDCHF.	7/17/2018	Average effective spread	0.0001465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001465
		Average book depth at 3 price increments	NA

NZDCHF.	7/18/2018	Average effective spread	0.00013733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013733
		Average book depth at 3 price increments	NA

NZDCHF.	7/19/2018	Average effective spread	0.00013332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013332
		Average book depth at 3 price increments	NA

NZDCHF.	7/20/2018	Average effective spread	0.00013681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013681
		Average book depth at 3 price increments	NA

NZDCHF.	7/23/2018	Average effective spread	0.00028773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028773
		Average book depth at 3 price increments	NA

NZDCHF.	7/24/2018	Average effective spread	0.00028737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028737
		Average book depth at 3 price increments	NA

NZDCHF.	7/25/2018	Average effective spread	0.00014384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014384
		Average book depth at 3 price increments	NA

NZDCHF.	7/26/2018	Average effective spread	0.00014603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014603
		Average book depth at 3 price increments	NA

NZDCHF.	7/27/2018	Average effective spread	0.00014244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014244
		Average book depth at 3 price increments	NA

NZDCHF.	7/30/2018	Average effective spread	0.000134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000134
		Average book depth at 3 price increments	NA

NZDCHF.	7/31/2018	Average effective spread	0.00058386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058386
		Average book depth at 3 price increments	NA

NZDCHF.	8/1/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	8/2/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	8/3/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	8/6/2018	Average effective spread	0.00015062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015062
		Average book depth at 3 price increments	NA

NZDCHF.	8/7/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	8/8/2018	Average effective spread	0.0004233
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004233
		Average book depth at 3 price increments	NA

NZDCHF.	8/9/2018	Average effective spread	0.00040495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040495
		Average book depth at 3 price increments	NA

NZDCHF.	8/10/2018	Average effective spread	0.00014112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014112
		Average book depth at 3 price increments	NA

NZDCHF.	8/13/2018	Average effective spread	0.00013999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013999
		Average book depth at 3 price increments	NA

NZDCHF.	8/14/2018	Average effective spread	0.00013543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013543
		Average book depth at 3 price increments	NA

NZDCHF.	8/15/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	8/16/2018	Average effective spread	0.0001348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001348
		Average book depth at 3 price increments	NA

NZDCHF.	8/17/2018	Average effective spread	0.00014653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014653
		Average book depth at 3 price increments	NA

NZDCHF.	8/20/2018	Average effective spread	0.00086504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086504
		Average book depth at 3 price increments	NA

NZDCHF.	8/21/2018	Average effective spread	0.00015315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015315
		Average book depth at 3 price increments	NA

NZDCHF.	8/22/2018	Average effective spread	0.00013437
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013437
		Average book depth at 3 price increments	NA

NZDCHF.	8/23/2018	Average effective spread	0.00014316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014316
		Average book depth at 3 price increments	NA

NZDCHF.	8/24/2018	Average effective spread	0.00018606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018606
		Average book depth at 3 price increments	NA

NZDCHF.	8/27/2018	Average effective spread	0.00013179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013179
		Average book depth at 3 price increments	NA

NZDCHF.	8/28/2018	Average effective spread	0.00012887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012887
		Average book depth at 3 price increments	NA

NZDCHF.	8/29/2018	Average effective spread	0.00011715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011715
		Average book depth at 3 price increments	NA

NZDCHF.	8/30/2018	Average effective spread	0.00012736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012736
		Average book depth at 3 price increments	NA

NZDCHF.	8/31/2018	Average effective spread	0.00013733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013733
		Average book depth at 3 price increments	NA

NZDCHF.	9/3/2018	Average effective spread	0.00011075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011075
		Average book depth at 3 price increments	NA

NZDCHF.	9/4/2018	Average effective spread	0.00013179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013179
		Average book depth at 3 price increments	NA

NZDCHF.	9/5/2018	Average effective spread	0.00013097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013097
		Average book depth at 3 price increments	NA

NZDCHF.	9/6/2018	Average effective spread	0.00013863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013863
		Average book depth at 3 price increments	NA

NZDCHF.	9/7/2018	Average effective spread	0.00014429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014429
		Average book depth at 3 price increments	NA

NZDCHF.	9/10/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	9/11/2018	Average effective spread	0.00012887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012887
		Average book depth at 3 price increments	NA

NZDCHF.	9/12/2018	Average effective spread	0.00031043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031043
		Average book depth at 3 price increments	NA

NZDCHF.	9/13/2018	Average effective spread	0.00014087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014087
		Average book depth at 3 price increments	NA

NZDCHF.	9/14/2018	Average effective spread	0.00012502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012502
		Average book depth at 3 price increments	NA

NZDCHF.	9/17/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	9/18/2018	Average effective spread	0.00015948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015948
		Average book depth at 3 price increments	NA

NZDCHF.	9/19/2018	Average effective spread	0.00012256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012256
		Average book depth at 3 price increments	NA

NZDCHF.	9/20/2018	Average effective spread	0.00014619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014619
		Average book depth at 3 price increments	NA

NZDCHF.	9/21/2018	Average effective spread	0.00013644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013644
		Average book depth at 3 price increments	NA

NZDCHF.	9/24/2018	Average effective spread	0.00013733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013733
		Average book depth at 3 price increments	NA

NZDCHF.	9/25/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	9/26/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHF.	9/27/2018	Average effective spread	0.00012699
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012699
		Average book depth at 3 price increments	NA

NZDCHF.	9/28/2018	Average effective spread	0.0001329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001329
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/2/2018	Average effective spread	0.00048565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048565
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/3/2018	Average effective spread	0.00043681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043681
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/4/2018	Average effective spread	0.00046161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046161
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/5/2018	Average effective spread	0.00045191
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045191
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/6/2018	Average effective spread	0.00047089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047089
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/9/2018	Average effective spread	0.00043562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043562
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/10/2018	Average effective spread	0.00042859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042859
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/11/2018	Average effective spread	0.00044933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044933
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/12/2018	Average effective spread	0.00046104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046104
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/13/2018	Average effective spread	0.00056119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056119
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/16/2018	Average effective spread	0.0005125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005125
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/17/2018	Average effective spread	0.00043266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043266
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/18/2018	Average effective spread	0.00044941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044941
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/19/2018	Average effective spread	0.00046093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046093
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/20/2018	Average effective spread	0.00045969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045969
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/23/2018	Average effective spread	0.00052284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052284
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/24/2018	Average effective spread	0.00047119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047119
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/25/2018	Average effective spread	0.00043413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043413
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/26/2018	Average effective spread	0.00042339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042339
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/27/2018	Average effective spread	0.00045185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045185
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/30/2018	Average effective spread	0.00043318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043318
		Average book depth at 3 price increments	NA

NZDCHFmicro	7/31/2018	Average effective spread	0.00047782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047782
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/1/2018	Average effective spread	0.00038319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038319
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/2/2018	Average effective spread	0.00048494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048494
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/3/2018	Average effective spread	0.00068575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068575
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/6/2018	Average effective spread	0.00039574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039574
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/7/2018	Average effective spread	0.00040113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040113
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/8/2018	Average effective spread	0.00088196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088196
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/9/2018	Average effective spread	0.00074923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074923
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/10/2018	Average effective spread	0.00054394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054394
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/13/2018	Average effective spread	0.00067573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067573
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/14/2018	Average effective spread	0.00040673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040673
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/15/2018	Average effective spread	0.00039247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039247
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/16/2018	Average effective spread	0.00042149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042149
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/17/2018	Average effective spread	0.00044134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044134
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/20/2018	Average effective spread	0.00066265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066265
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/21/2018	Average effective spread	0.00045757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045757
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/22/2018	Average effective spread	0.00048737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048737
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/23/2018	Average effective spread	0.00046113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046113
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/24/2018	Average effective spread	0.00045545
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045545
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/27/2018	Average effective spread	0.00038409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038409
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/28/2018	Average effective spread	0.00038254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038254
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/29/2018	Average effective spread	0.00041102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041102
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/30/2018	Average effective spread	0.00041489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041489
		Average book depth at 3 price increments	NA

NZDCHFmicro	8/31/2018	Average effective spread	0.00045765
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045765
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/3/2018	Average effective spread	0.00049734
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049734
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/4/2018	Average effective spread	0.00039824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039824
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/5/2018	Average effective spread	0.00041519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041519
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/6/2018	Average effective spread	0.00047197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047197
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/7/2018	Average effective spread	0.00055834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055834
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/10/2018	Average effective spread	0.00044396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044396
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/11/2018	Average effective spread	0.00046286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046286
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/12/2018	Average effective spread	0.00056686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056686
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/13/2018	Average effective spread	0.00040671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040671
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/14/2018	Average effective spread	0.00044972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044972
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/17/2018	Average effective spread	0.00040629
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040629
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/18/2018	Average effective spread	0.00038015
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038015
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/19/2018	Average effective spread	0.00038749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038749
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/20/2018	Average effective spread	0.00049959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049959
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/21/2018	Average effective spread	0.00040709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040709
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/24/2018	Average effective spread	0.00040597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040597
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/25/2018	Average effective spread	0.00035175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035175
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/26/2018	Average effective spread	0.00039848
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039848
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/27/2018	Average effective spread	0.00041996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041996
		Average book depth at 3 price increments	NA

NZDCHFmicro	9/28/2018	Average effective spread	0.00035171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035171
		Average book depth at 3 price increments	NA

NZDJPY	7/2/2018	Average effective spread	0.00040638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040638
		Average book depth at 3 price increments	NA

NZDJPY	7/3/2018	Average effective spread	0.0003952
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003952
		Average book depth at 3 price increments	NA

NZDJPY	7/4/2018	Average effective spread	0.00040805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040805
		Average book depth at 3 price increments	NA

NZDJPY	7/5/2018	Average effective spread	0.00039799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039799
		Average book depth at 3 price increments	NA

NZDJPY	7/6/2018	Average effective spread	0.00041624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041624
		Average book depth at 3 price increments	NA

NZDJPY	7/9/2018	Average effective spread	0.00043851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043851
		Average book depth at 3 price increments	NA

NZDJPY	7/10/2018	Average effective spread	0.00040035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040035
		Average book depth at 3 price increments	NA

NZDJPY	7/11/2018	Average effective spread	0.00043213
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043213
		Average book depth at 3 price increments	NA

NZDJPY	7/12/2018	Average effective spread	0.00042104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042104
		Average book depth at 3 price increments	NA

NZDJPY	7/13/2018	Average effective spread	0.00040222
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040222
		Average book depth at 3 price increments	NA

NZDJPY	7/16/2018	Average effective spread	0.00041365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041365
		Average book depth at 3 price increments	NA

NZDJPY	7/17/2018	Average effective spread	0.00040534
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040534
		Average book depth at 3 price increments	NA

NZDJPY	7/18/2018	Average effective spread	0.0004063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004063
		Average book depth at 3 price increments	NA

NZDJPY	7/19/2018	Average effective spread	0.00039887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039887
		Average book depth at 3 price increments	NA

NZDJPY	7/20/2018	Average effective spread	0.00041147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041147
		Average book depth at 3 price increments	NA

NZDJPY	7/23/2018	Average effective spread	0.00046405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046405
		Average book depth at 3 price increments	NA

NZDJPY	7/24/2018	Average effective spread	0.00039779
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039779
		Average book depth at 3 price increments	NA

NZDJPY	7/25/2018	Average effective spread	0.00041115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041115
		Average book depth at 3 price increments	NA

NZDJPY	7/26/2018	Average effective spread	0.00041374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041374
		Average book depth at 3 price increments	NA

NZDJPY	7/27/2018	Average effective spread	0.00041503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041503
		Average book depth at 3 price increments	NA

NZDJPY	7/30/2018	Average effective spread	0.00039536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039536
		Average book depth at 3 price increments	NA

NZDJPY	7/31/2018	Average effective spread	0.00046076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046076
		Average book depth at 3 price increments	NA

NZDJPY	8/1/2018	Average effective spread	0.00040094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040094
		Average book depth at 3 price increments	NA

NZDJPY	8/2/2018	Average effective spread	0.00041423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041423
		Average book depth at 3 price increments	NA

NZDJPY	8/3/2018	Average effective spread	0.00039831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039831
		Average book depth at 3 price increments	NA

NZDJPY	8/6/2018	Average effective spread	0.0004389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004389
		Average book depth at 3 price increments	NA

NZDJPY	8/7/2018	Average effective spread	0.00041389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041389
		Average book depth at 3 price increments	NA

NZDJPY	8/8/2018	Average effective spread	0.00047416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047416
		Average book depth at 3 price increments	NA

NZDJPY	8/9/2018	Average effective spread	0.00055401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055401
		Average book depth at 3 price increments	NA

NZDJPY	8/10/2018	Average effective spread	0.00040539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040539
		Average book depth at 3 price increments	NA

NZDJPY	8/13/2018	Average effective spread	0.00049312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049312
		Average book depth at 3 price increments	NA

NZDJPY	8/14/2018	Average effective spread	0.0004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004
		Average book depth at 3 price increments	NA

NZDJPY	8/15/2018	Average effective spread	0.00042968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042968
		Average book depth at 3 price increments	NA

NZDJPY	8/16/2018	Average effective spread	0.00039863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039863
		Average book depth at 3 price increments	NA

NZDJPY	8/17/2018	Average effective spread	0.00042603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042603
		Average book depth at 3 price increments	NA

NZDJPY	8/20/2018	Average effective spread	0.00045366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045366
		Average book depth at 3 price increments	NA

NZDJPY	8/21/2018	Average effective spread	0.00043712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043712
		Average book depth at 3 price increments	NA

NZDJPY	8/22/2018	Average effective spread	0.00040812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040812
		Average book depth at 3 price increments	NA

NZDJPY	8/23/2018	Average effective spread	0.00041504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041504
		Average book depth at 3 price increments	NA

NZDJPY	8/24/2018	Average effective spread	0.00043863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043863
		Average book depth at 3 price increments	NA

NZDJPY	8/27/2018	Average effective spread	0.00042509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042509
		Average book depth at 3 price increments	NA

NZDJPY	8/28/2018	Average effective spread	0.00039533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039533
		Average book depth at 3 price increments	NA

NZDJPY	8/29/2018	Average effective spread	0.00039395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039395
		Average book depth at 3 price increments	NA

NZDJPY	8/30/2018	Average effective spread	0.00040209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040209
		Average book depth at 3 price increments	NA

NZDJPY	8/31/2018	Average effective spread	0.00038667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038667
		Average book depth at 3 price increments	NA

NZDJPY	9/3/2018	Average effective spread	0.00040912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040912
		Average book depth at 3 price increments	NA

NZDJPY	9/4/2018	Average effective spread	0.00038508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038508
		Average book depth at 3 price increments	NA

NZDJPY	9/5/2018	Average effective spread	0.00039203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039203
		Average book depth at 3 price increments	NA

NZDJPY	9/6/2018	Average effective spread	0.00041673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041673
		Average book depth at 3 price increments	NA

NZDJPY	9/7/2018	Average effective spread	0.00039595
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039595
		Average book depth at 3 price increments	NA

NZDJPY	9/10/2018	Average effective spread	0.00039121
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039121
		Average book depth at 3 price increments	NA

NZDJPY	9/11/2018	Average effective spread	0.00040695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040695
		Average book depth at 3 price increments	NA

NZDJPY	9/12/2018	Average effective spread	0.0004093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004093
		Average book depth at 3 price increments	NA

NZDJPY	9/13/2018	Average effective spread	0.00041171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041171
		Average book depth at 3 price increments	NA

NZDJPY	9/14/2018	Average effective spread	0.00041671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041671
		Average book depth at 3 price increments	NA

NZDJPY	9/17/2018	Average effective spread	0.00037732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037732
		Average book depth at 3 price increments	NA

NZDJPY	9/18/2018	Average effective spread	0.00038929
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038929
		Average book depth at 3 price increments	NA

NZDJPY	9/19/2018	Average effective spread	0.00037912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037912
		Average book depth at 3 price increments	NA

NZDJPY	9/20/2018	Average effective spread	0.00042932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042932
		Average book depth at 3 price increments	NA

NZDJPY	9/21/2018	Average effective spread	0.00043508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043508
		Average book depth at 3 price increments	NA

NZDJPY	9/24/2018	Average effective spread	0.00045334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045334
		Average book depth at 3 price increments	NA

NZDJPY	9/25/2018	Average effective spread	0.00043067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043067
		Average book depth at 3 price increments	NA

NZDJPY	9/26/2018	Average effective spread	0.000435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000435
		Average book depth at 3 price increments	NA

NZDJPY	9/27/2018	Average effective spread	0.00039104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039104
		Average book depth at 3 price increments	NA

NZDJPY	9/28/2018	Average effective spread	0.00039449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039449
		Average book depth at 3 price increments	NA

NZDJPY.	7/2/2018	Average effective spread	0.00010693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010693
		Average book depth at 3 price increments	NA

NZDJPY.	7/3/2018	Average effective spread	0.0000889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000889
		Average book depth at 3 price increments	NA

NZDJPY.	7/4/2018	Average effective spread	0.00009522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009522
		Average book depth at 3 price increments	NA

NZDJPY.	7/5/2018	Average effective spread	0.000087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000087
		Average book depth at 3 price increments	NA

NZDJPY.	7/6/2018	Average effective spread	0.00012765
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012765
		Average book depth at 3 price increments	NA

NZDJPY.	7/9/2018	Average effective spread	0.00010372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010372
		Average book depth at 3 price increments	NA

NZDJPY.	7/10/2018	Average effective spread	0.00008987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008987
		Average book depth at 3 price increments	NA

NZDJPY.	7/11/2018	Average effective spread	0.00012483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012483
		Average book depth at 3 price increments	NA

NZDJPY.	7/12/2018	Average effective spread	0.00011289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011289
		Average book depth at 3 price increments	NA

NZDJPY.	7/13/2018	Average effective spread	0.00010648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010648
		Average book depth at 3 price increments	NA

NZDJPY.	7/16/2018	Average effective spread	0.0001095
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001095
		Average book depth at 3 price increments	NA

NZDJPY.	7/17/2018	Average effective spread	0.0000973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000973
		Average book depth at 3 price increments	NA

NZDJPY.	7/18/2018	Average effective spread	0.00008959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008959
		Average book depth at 3 price increments	NA

NZDJPY.	7/19/2018	Average effective spread	0.00009286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009286
		Average book depth at 3 price increments	NA

NZDJPY.	7/20/2018	Average effective spread	0.00008752
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008752
		Average book depth at 3 price increments	NA

NZDJPY.	7/23/2018	Average effective spread	0.00011339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011339
		Average book depth at 3 price increments	NA

NZDJPY.	7/24/2018	Average effective spread	0.0001159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001159
		Average book depth at 3 price increments	NA

NZDJPY.	7/25/2018	Average effective spread	0.00010736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010736
		Average book depth at 3 price increments	NA

NZDJPY.	7/26/2018	Average effective spread	0.0001054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001054
		Average book depth at 3 price increments	NA

NZDJPY.	7/27/2018	Average effective spread	0.00009774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009774
		Average book depth at 3 price increments	NA

NZDJPY.	7/30/2018	Average effective spread	0.00009021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009021
		Average book depth at 3 price increments	NA

NZDJPY.	7/31/2018	Average effective spread	0.00011801
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011801
		Average book depth at 3 price increments	NA

NZDJPY.	8/1/2018	Average effective spread	0.00009551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009551
		Average book depth at 3 price increments	NA

NZDJPY.	8/2/2018	Average effective spread	0.00008918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008918
		Average book depth at 3 price increments	NA

NZDJPY.	8/3/2018	Average effective spread	0.00008592
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008592
		Average book depth at 3 price increments	NA

NZDJPY.	8/6/2018	Average effective spread	0.00011653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011653
		Average book depth at 3 price increments	NA

NZDJPY.	8/7/2018	Average effective spread	0.0000982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000982
		Average book depth at 3 price increments	NA

NZDJPY.	8/8/2018	Average effective spread	0.00017444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017444
		Average book depth at 3 price increments	NA

NZDJPY.	8/9/2018	Average effective spread	0.00019277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019277
		Average book depth at 3 price increments	NA

NZDJPY.	8/10/2018	Average effective spread	0.00009776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009776
		Average book depth at 3 price increments	NA

NZDJPY.	8/13/2018	Average effective spread	0.00011198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011198
		Average book depth at 3 price increments	NA

NZDJPY.	8/14/2018	Average effective spread	0.00009827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009827
		Average book depth at 3 price increments	NA

NZDJPY.	8/15/2018	Average effective spread	0.00009361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009361
		Average book depth at 3 price increments	NA

NZDJPY.	8/16/2018	Average effective spread	0.00009274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009274
		Average book depth at 3 price increments	NA

NZDJPY.	8/17/2018	Average effective spread	0.00010285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010285
		Average book depth at 3 price increments	NA

NZDJPY.	8/20/2018	Average effective spread	0.00010597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010597
		Average book depth at 3 price increments	NA

NZDJPY.	8/21/2018	Average effective spread	0.00010459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010459
		Average book depth at 3 price increments	NA

NZDJPY.	8/22/2018	Average effective spread	0.00009226
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009226
		Average book depth at 3 price increments	NA

NZDJPY.	8/23/2018	Average effective spread	0.00009219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009219
		Average book depth at 3 price increments	NA

NZDJPY.	8/24/2018	Average effective spread	0.00017681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017681
		Average book depth at 3 price increments	NA

NZDJPY.	8/27/2018	Average effective spread	0.00010218
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010218
		Average book depth at 3 price increments	NA

NZDJPY.	8/28/2018	Average effective spread	0.00009321
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009321
		Average book depth at 3 price increments	NA

NZDJPY.	8/29/2018	Average effective spread	0.00009264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009264
		Average book depth at 3 price increments	NA

NZDJPY.	8/30/2018	Average effective spread	0.0000936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000936
		Average book depth at 3 price increments	NA

NZDJPY.	8/31/2018	Average effective spread	0.00009894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009894
		Average book depth at 3 price increments	NA

NZDJPY.	9/3/2018	Average effective spread	0.0001151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001151
		Average book depth at 3 price increments	NA

NZDJPY.	9/4/2018	Average effective spread	0.00009744
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009744
		Average book depth at 3 price increments	NA

NZDJPY.	9/5/2018	Average effective spread	0.00009324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009324
		Average book depth at 3 price increments	NA

NZDJPY.	9/6/2018	Average effective spread	0.00009938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009938
		Average book depth at 3 price increments	NA

NZDJPY.	9/7/2018	Average effective spread	0.00013221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013221
		Average book depth at 3 price increments	NA

NZDJPY.	9/10/2018	Average effective spread	0.00009207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009207
		Average book depth at 3 price increments	NA

NZDJPY.	9/11/2018	Average effective spread	0.00012461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012461
		Average book depth at 3 price increments	NA

NZDJPY.	9/12/2018	Average effective spread	0.00009404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009404
		Average book depth at 3 price increments	NA

NZDJPY.	9/13/2018	Average effective spread	0.00031283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031283
		Average book depth at 3 price increments	NA

NZDJPY.	9/14/2018	Average effective spread	0.00009178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009178
		Average book depth at 3 price increments	NA

NZDJPY.	9/17/2018	Average effective spread	0.00007489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007489
		Average book depth at 3 price increments	NA

NZDJPY.	9/18/2018	Average effective spread	0.00007526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007526
		Average book depth at 3 price increments	NA

NZDJPY.	9/19/2018	Average effective spread	0.00007032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007032
		Average book depth at 3 price increments	NA

NZDJPY.	9/20/2018	Average effective spread	0.00009632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009632
		Average book depth at 3 price increments	NA

NZDJPY.	9/21/2018	Average effective spread	0.00007586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007586
		Average book depth at 3 price increments	NA

NZDJPY.	9/24/2018	Average effective spread	0.00011104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011104
		Average book depth at 3 price increments	NA

NZDJPY.	9/25/2018	Average effective spread	0.00018077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018077
		Average book depth at 3 price increments	NA

NZDJPY.	9/26/2018	Average effective spread	0.00017163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017163
		Average book depth at 3 price increments	NA

NZDJPY.	9/27/2018	Average effective spread	0.00020179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020179
		Average book depth at 3 price increments	NA

NZDJPY.	9/28/2018	Average effective spread	0.00007372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007372
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/2/2018	Average effective spread	0.0004147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004147
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/3/2018	Average effective spread	0.00040163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040163
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/4/2018	Average effective spread	0.00042967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042967
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/5/2018	Average effective spread	0.00041019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041019
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/6/2018	Average effective spread	0.00044883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044883
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/9/2018	Average effective spread	0.00041243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041243
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/10/2018	Average effective spread	0.00040196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040196
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/11/2018	Average effective spread	0.00042513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042513
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/12/2018	Average effective spread	0.00040057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040057
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/13/2018	Average effective spread	0.00042628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042628
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/16/2018	Average effective spread	0.0004131
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004131
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/17/2018	Average effective spread	0.00040537
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040537
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/18/2018	Average effective spread	0.00041164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041164
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/19/2018	Average effective spread	0.00041073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041073
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/20/2018	Average effective spread	0.00041938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041938
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/23/2018	Average effective spread	0.00040928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040928
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/24/2018	Average effective spread	0.00039736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039736
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/25/2018	Average effective spread	0.00040561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040561
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/26/2018	Average effective spread	0.00041817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041817
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/27/2018	Average effective spread	0.00040235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040235
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/30/2018	Average effective spread	0.00039352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039352
		Average book depth at 3 price increments	NA

NZDJPYmicro	7/31/2018	Average effective spread	0.00043245
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043245
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/1/2018	Average effective spread	0.0003966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003966
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/2/2018	Average effective spread	0.00041075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041075
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/3/2018	Average effective spread	0.00044184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044184
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/6/2018	Average effective spread	0.00047374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047374
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/7/2018	Average effective spread	0.00041511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041511
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/8/2018	Average effective spread	0.00047125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047125
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/9/2018	Average effective spread	0.00054606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054606
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/10/2018	Average effective spread	0.0004291
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004291
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/13/2018	Average effective spread	0.00049958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049958
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/14/2018	Average effective spread	0.00040868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040868
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/15/2018	Average effective spread	0.00042745
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042745
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/16/2018	Average effective spread	0.00040388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040388
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/17/2018	Average effective spread	0.00040308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040308
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/20/2018	Average effective spread	0.00045378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045378
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/21/2018	Average effective spread	0.00041352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041352
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/22/2018	Average effective spread	0.00042004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042004
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/23/2018	Average effective spread	0.0005159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005159
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/24/2018	Average effective spread	0.00041351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041351
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/27/2018	Average effective spread	0.00040932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040932
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/28/2018	Average effective spread	0.00041603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041603
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/29/2018	Average effective spread	0.00041478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041478
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/30/2018	Average effective spread	0.00040241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040241
		Average book depth at 3 price increments	NA

NZDJPYmicro	8/31/2018	Average effective spread	0.00038397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038397
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/3/2018	Average effective spread	0.00045572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045572
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/4/2018	Average effective spread	0.00039887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039887
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/5/2018	Average effective spread	0.00038496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038496
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/6/2018	Average effective spread	0.00039846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039846
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/7/2018	Average effective spread	0.00040873
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040873
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/10/2018	Average effective spread	0.00040621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040621
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/11/2018	Average effective spread	0.00041329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041329
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/12/2018	Average effective spread	0.00040731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040731
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/13/2018	Average effective spread	0.00040988
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040988
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/14/2018	Average effective spread	0.00047887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047887
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/17/2018	Average effective spread	0.00038785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038785
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/18/2018	Average effective spread	0.00038712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038712
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/19/2018	Average effective spread	0.00038381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038381
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/20/2018	Average effective spread	0.0004753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004753
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/21/2018	Average effective spread	0.00047243
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047243
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/24/2018	Average effective spread	0.00045317
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045317
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/25/2018	Average effective spread	0.00040935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040935
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/26/2018	Average effective spread	0.00042094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042094
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/27/2018	Average effective spread	0.00041706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041706
		Average book depth at 3 price increments	NA

NZDJPYmicro	9/28/2018	Average effective spread	0.00039311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039311
		Average book depth at 3 price increments	NA

NZDSGD	7/2/2018	Average effective spread	0.00123196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123196
		Average book depth at 3 price increments	NA

NZDSGD	7/3/2018	Average effective spread	0.00123196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123196
		Average book depth at 3 price increments	NA

NZDSGD	7/4/2018	Average effective spread	0.0012391
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012391
		Average book depth at 3 price increments	NA

NZDSGD	7/5/2018	Average effective spread	0.00128459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128459
		Average book depth at 3 price increments	NA

NZDSGD	7/6/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD	7/10/2018	Average effective spread	0.00126857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126857
		Average book depth at 3 price increments	NA

NZDSGD	7/11/2018	Average effective spread	0.00122586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122586
		Average book depth at 3 price increments	NA

NZDSGD	7/12/2018	Average effective spread	0.00122052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122052
		Average book depth at 3 price increments	NA

NZDSGD	7/13/2018	Average effective spread	0.00126857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126857
		Average book depth at 3 price increments	NA

NZDSGD	7/18/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGD	7/23/2018	Average effective spread	0.00133264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00133264
		Average book depth at 3 price increments	NA

NZDSGD	7/24/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGD	7/30/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGD	8/2/2018	Average effective spread	0.00122052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122052
		Average book depth at 3 price increments	NA

NZDSGD	8/7/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD	8/8/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGD	8/9/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGD	8/13/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGD	8/14/2018	Average effective spread	0.00126857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126857
		Average book depth at 3 price increments	NA

NZDSGD	8/17/2018	Average effective spread	0.00125255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125255
		Average book depth at 3 price increments	NA

NZDSGD	8/21/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGD	8/30/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD	9/5/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD	9/6/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD	9/7/2018	Average effective spread	0.00122586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122586
		Average book depth at 3 price increments	NA

NZDSGD	9/10/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD	9/11/2018	Average effective spread	0.00126857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126857
		Average book depth at 3 price increments	NA

NZDSGD	9/18/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD	9/19/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD	9/27/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGD.	7/10/2018	Average effective spread	0.00024346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024346
		Average book depth at 3 price increments	NA

NZDSGD.	7/18/2018	Average effective spread	0.00026197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026197
		Average book depth at 3 price increments	NA

NZDSGD.	7/19/2018	Average effective spread	0.00025036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025036
		Average book depth at 3 price increments	NA

NZDSGD.	7/20/2018	Average effective spread	0.00024987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024987
		Average book depth at 3 price increments	NA

NZDSGD.	8/7/2018	Average effective spread	0.00038442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038442
		Average book depth at 3 price increments	NA

NZDSGD.	8/8/2018	Average effective spread	0.00025628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025628
		Average book depth at 3 price increments	NA

NZDSGD.	9/6/2018	Average effective spread	0.00025628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025628
		Average book depth at 3 price increments	NA

NZDSGD.	9/7/2018	Average effective spread	0.00024987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024987
		Average book depth at 3 price increments	NA

NZDSGD.	9/11/2018	Average effective spread	0.00024346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024346
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/2/2018	Average effective spread	0.00129495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129495
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/3/2018	Average effective spread	0.00127658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127658
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/4/2018	Average effective spread	0.00124294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124294
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/5/2018	Average effective spread	0.00129362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129362
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/6/2018	Average effective spread	0.00122281
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122281
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/9/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/10/2018	Average effective spread	0.00122052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122052
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/11/2018	Average effective spread	0.00126056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126056
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/12/2018	Average effective spread	0.00122586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122586
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/13/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/16/2018	Average effective spread	0.00130061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130061
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/17/2018	Average effective spread	0.00122335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122335
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/18/2018	Average effective spread	0.00167862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00167862
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/19/2018	Average effective spread	0.00131128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131128
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/20/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/23/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/24/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/25/2018	Average effective spread	0.00122052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122052
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/26/2018	Average effective spread	0.00121518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121518
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/27/2018	Average effective spread	0.00122586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122586
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/30/2018	Average effective spread	0.0012278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012278
		Average book depth at 3 price increments	NA

NZDSGDmicro	7/31/2018	Average effective spread	0.00121305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121305
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/1/2018	Average effective spread	0.00121761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121761
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/2/2018	Average effective spread	0.00122052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122052
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/3/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/6/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/7/2018	Average effective spread	0.00123077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123077
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/8/2018	Average effective spread	0.00125255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125255
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/9/2018	Average effective spread	0.00150187
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150187
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/10/2018	Average effective spread	0.00162095
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00162095
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/13/2018	Average effective spread	0.00128139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128139
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/14/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/15/2018	Average effective spread	0.00122586
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122586
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/16/2018	Average effective spread	0.00124294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124294
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/17/2018	Average effective spread	0.00122052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122052
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/20/2018	Average effective spread	0.00147068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00147068
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/21/2018	Average effective spread	0.0012435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012435
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/22/2018	Average effective spread	0.00132196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00132196
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/23/2018	Average effective spread	0.00126003
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126003
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/24/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/27/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/28/2018	Average effective spread	0.00127818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127818
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/29/2018	Average effective spread	0.00132166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00132166
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/30/2018	Average effective spread	0.00126056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126056
		Average book depth at 3 price increments	NA

NZDSGDmicro	8/31/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/3/2018	Average effective spread	0.00135667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00135667
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/4/2018	Average effective spread	0.00121518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121518
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/5/2018	Average effective spread	0.00123196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123196
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/6/2018	Average effective spread	0.00121305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121305
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/7/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/10/2018	Average effective spread	0.00124935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124935
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/11/2018	Average effective spread	0.00122335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122335
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/12/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/13/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/14/2018	Average effective spread	0.00124722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124722
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/17/2018	Average effective spread	0.00123761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123761
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/18/2018	Average effective spread	0.00151753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151753
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/19/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/20/2018	Average effective spread	0.00137207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00137207
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/21/2018	Average effective spread	0.00126857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126857
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/24/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/25/2018	Average effective spread	0.0012045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012045
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/26/2018	Average effective spread	0.00135699
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00135699
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/27/2018	Average effective spread	0.00121518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121518
		Average book depth at 3 price increments	NA

NZDSGDmicro	9/28/2018	Average effective spread	0.00125301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125301
		Average book depth at 3 price increments	NA

NZDUSD	7/2/2018	Average effective spread	0.00032011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032011
		Average book depth at 3 price increments	NA

NZDUSD	7/3/2018	Average effective spread	0.00030636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030636
		Average book depth at 3 price increments	NA

NZDUSD	7/4/2018	Average effective spread	0.00032865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032865
		Average book depth at 3 price increments	NA

NZDUSD	7/5/2018	Average effective spread	0.00031425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031425
		Average book depth at 3 price increments	NA

NZDUSD	7/6/2018	Average effective spread	0.00033579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033579
		Average book depth at 3 price increments	NA

NZDUSD	7/9/2018	Average effective spread	0.00031188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031188
		Average book depth at 3 price increments	NA

NZDUSD	7/10/2018	Average effective spread	0.00031371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031371
		Average book depth at 3 price increments	NA

NZDUSD	7/11/2018	Average effective spread	0.00027184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027184
		Average book depth at 3 price increments	NA

NZDUSD	7/12/2018	Average effective spread	0.00027046
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027046
		Average book depth at 3 price increments	NA

NZDUSD	7/13/2018	Average effective spread	0.00026567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026567
		Average book depth at 3 price increments	NA

NZDUSD	7/16/2018	Average effective spread	0.00026246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026246
		Average book depth at 3 price increments	NA

NZDUSD	7/17/2018	Average effective spread	0.00026347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026347
		Average book depth at 3 price increments	NA

NZDUSD	7/18/2018	Average effective spread	0.0002731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002731
		Average book depth at 3 price increments	NA

NZDUSD	7/19/2018	Average effective spread	0.00026724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026724
		Average book depth at 3 price increments	NA

NZDUSD	7/20/2018	Average effective spread	0.00026503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026503
		Average book depth at 3 price increments	NA

NZDUSD	7/23/2018	Average effective spread	0.00026743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026743
		Average book depth at 3 price increments	NA

NZDUSD	7/24/2018	Average effective spread	0.00025924
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025924
		Average book depth at 3 price increments	NA

NZDUSD	7/25/2018	Average effective spread	0.00027474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027474
		Average book depth at 3 price increments	NA

NZDUSD	7/26/2018	Average effective spread	0.00028453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028453
		Average book depth at 3 price increments	NA

NZDUSD	7/27/2018	Average effective spread	0.0002819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002819
		Average book depth at 3 price increments	NA

NZDUSD	7/30/2018	Average effective spread	0.00029702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029702
		Average book depth at 3 price increments	NA

NZDUSD	7/31/2018	Average effective spread	0.00027765
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027765
		Average book depth at 3 price increments	NA

NZDUSD	8/1/2018	Average effective spread	0.00028978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028978
		Average book depth at 3 price increments	NA

NZDUSD	8/2/2018	Average effective spread	0.00026456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026456
		Average book depth at 3 price increments	NA

NZDUSD	8/3/2018	Average effective spread	0.00026867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026867
		Average book depth at 3 price increments	NA

NZDUSD	8/6/2018	Average effective spread	0.00029089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029089
		Average book depth at 3 price increments	NA

NZDUSD	8/7/2018	Average effective spread	0.0002594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002594
		Average book depth at 3 price increments	NA

NZDUSD	8/8/2018	Average effective spread	0.00030268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030268
		Average book depth at 3 price increments	NA

NZDUSD	8/9/2018	Average effective spread	0.00033382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033382
		Average book depth at 3 price increments	NA

NZDUSD	8/10/2018	Average effective spread	0.00026535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026535
		Average book depth at 3 price increments	NA

NZDUSD	8/13/2018	Average effective spread	0.00028446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028446
		Average book depth at 3 price increments	NA

NZDUSD	8/14/2018	Average effective spread	0.00025601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025601
		Average book depth at 3 price increments	NA

NZDUSD	8/15/2018	Average effective spread	0.00025399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025399
		Average book depth at 3 price increments	NA

NZDUSD	8/16/2018	Average effective spread	0.00025602
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025602
		Average book depth at 3 price increments	NA

NZDUSD	8/17/2018	Average effective spread	0.00026383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026383
		Average book depth at 3 price increments	NA

NZDUSD	8/20/2018	Average effective spread	0.00028429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028429
		Average book depth at 3 price increments	NA

NZDUSD	8/21/2018	Average effective spread	0.00026328
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026328
		Average book depth at 3 price increments	NA

NZDUSD	8/22/2018	Average effective spread	0.00027091
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027091
		Average book depth at 3 price increments	NA

NZDUSD	8/23/2018	Average effective spread	0.00025325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025325
		Average book depth at 3 price increments	NA

NZDUSD	8/24/2018	Average effective spread	0.00028726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028726
		Average book depth at 3 price increments	NA

NZDUSD	8/27/2018	Average effective spread	0.0002669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002669
		Average book depth at 3 price increments	NA

NZDUSD	8/28/2018	Average effective spread	0.00026847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026847
		Average book depth at 3 price increments	NA

NZDUSD	8/29/2018	Average effective spread	0.00026297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026297
		Average book depth at 3 price increments	NA

NZDUSD	8/30/2018	Average effective spread	0.00025479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025479
		Average book depth at 3 price increments	NA

NZDUSD	8/31/2018	Average effective spread	0.00026064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026064
		Average book depth at 3 price increments	NA

NZDUSD	9/3/2018	Average effective spread	0.000279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000279
		Average book depth at 3 price increments	NA

NZDUSD	9/4/2018	Average effective spread	0.00025842
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025842
		Average book depth at 3 price increments	NA

NZDUSD	9/5/2018	Average effective spread	0.00025725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025725
		Average book depth at 3 price increments	NA

NZDUSD	9/6/2018	Average effective spread	0.00025755
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025755
		Average book depth at 3 price increments	NA

NZDUSD	9/7/2018	Average effective spread	0.00027012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027012
		Average book depth at 3 price increments	NA

NZDUSD	9/10/2018	Average effective spread	0.00026216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026216
		Average book depth at 3 price increments	NA

NZDUSD	9/11/2018	Average effective spread	0.00025353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025353
		Average book depth at 3 price increments	NA

NZDUSD	9/12/2018	Average effective spread	0.00025967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025967
		Average book depth at 3 price increments	NA

NZDUSD	9/13/2018	Average effective spread	0.00025716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025716
		Average book depth at 3 price increments	NA

NZDUSD	9/14/2018	Average effective spread	0.00026554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026554
		Average book depth at 3 price increments	NA

NZDUSD	9/17/2018	Average effective spread	0.00025594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025594
		Average book depth at 3 price increments	NA

NZDUSD	9/18/2018	Average effective spread	0.00026331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026331
		Average book depth at 3 price increments	NA

NZDUSD	9/19/2018	Average effective spread	0.00025179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025179
		Average book depth at 3 price increments	NA

NZDUSD	9/20/2018	Average effective spread	0.0002913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002913
		Average book depth at 3 price increments	NA

NZDUSD	9/21/2018	Average effective spread	0.00026242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026242
		Average book depth at 3 price increments	NA

NZDUSD	9/24/2018	Average effective spread	0.00028034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028034
		Average book depth at 3 price increments	NA

NZDUSD	9/25/2018	Average effective spread	0.00027176
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027176
		Average book depth at 3 price increments	NA

NZDUSD	9/26/2018	Average effective spread	0.00027128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027128
		Average book depth at 3 price increments	NA

NZDUSD	9/27/2018	Average effective spread	0.00028273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028273
		Average book depth at 3 price increments	NA

NZDUSD	9/28/2018	Average effective spread	0.00025949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025949
		Average book depth at 3 price increments	NA

NZDUSD.	7/2/2018	Average effective spread	0.00011036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011036
		Average book depth at 3 price increments	NA

NZDUSD.	7/3/2018	Average effective spread	0.00007618
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007618
		Average book depth at 3 price increments	NA

NZDUSD.	7/4/2018	Average effective spread	0.00010377
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010377
		Average book depth at 3 price increments	NA

NZDUSD.	7/5/2018	Average effective spread	0.00007179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007179
		Average book depth at 3 price increments	NA

NZDUSD.	7/6/2018	Average effective spread	0.00010524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010524
		Average book depth at 3 price increments	NA

NZDUSD.	7/9/2018	Average effective spread	0.00008923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008923
		Average book depth at 3 price increments	NA

NZDUSD.	7/10/2018	Average effective spread	0.00009085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009085
		Average book depth at 3 price increments	NA

NZDUSD.	7/11/2018	Average effective spread	0.00008161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008161
		Average book depth at 3 price increments	NA

NZDUSD.	7/12/2018	Average effective spread	0.0000882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000882
		Average book depth at 3 price increments	NA

NZDUSD.	7/13/2018	Average effective spread	0.00008371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008371
		Average book depth at 3 price increments	NA

NZDUSD.	7/16/2018	Average effective spread	0.00008597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008597
		Average book depth at 3 price increments	NA

NZDUSD.	7/17/2018	Average effective spread	0.0000863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000863
		Average book depth at 3 price increments	NA

NZDUSD.	7/18/2018	Average effective spread	0.000077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000077
		Average book depth at 3 price increments	NA

NZDUSD.	7/19/2018	Average effective spread	0.00008371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008371
		Average book depth at 3 price increments	NA

NZDUSD.	7/20/2018	Average effective spread	0.00007937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007937
		Average book depth at 3 price increments	NA

NZDUSD.	7/23/2018	Average effective spread	0.00008639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008639
		Average book depth at 3 price increments	NA

NZDUSD.	7/24/2018	Average effective spread	0.00008327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008327
		Average book depth at 3 price increments	NA

NZDUSD.	7/25/2018	Average effective spread	0.0000885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000885
		Average book depth at 3 price increments	NA

NZDUSD.	7/26/2018	Average effective spread	0.00008298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008298
		Average book depth at 3 price increments	NA

NZDUSD.	7/27/2018	Average effective spread	0.00007986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007986
		Average book depth at 3 price increments	NA

NZDUSD.	7/30/2018	Average effective spread	0.00007933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007933
		Average book depth at 3 price increments	NA

NZDUSD.	7/31/2018	Average effective spread	0.00012596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012596
		Average book depth at 3 price increments	NA

NZDUSD.	8/1/2018	Average effective spread	0.00008645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008645
		Average book depth at 3 price increments	NA

NZDUSD.	8/2/2018	Average effective spread	0.00010934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010934
		Average book depth at 3 price increments	NA

NZDUSD.	8/3/2018	Average effective spread	0.00007967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007967
		Average book depth at 3 price increments	NA

NZDUSD.	8/6/2018	Average effective spread	0.00008849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008849
		Average book depth at 3 price increments	NA

NZDUSD.	8/7/2018	Average effective spread	0.00009617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009617
		Average book depth at 3 price increments	NA

NZDUSD.	8/8/2018	Average effective spread	0.00012089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012089
		Average book depth at 3 price increments	NA

NZDUSD.	8/9/2018	Average effective spread	0.0001476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001476
		Average book depth at 3 price increments	NA

NZDUSD.	8/10/2018	Average effective spread	0.00007272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007272
		Average book depth at 3 price increments	NA

NZDUSD.	8/13/2018	Average effective spread	0.00007797
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007797
		Average book depth at 3 price increments	NA

NZDUSD.	8/14/2018	Average effective spread	0.00007121
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007121
		Average book depth at 3 price increments	NA

NZDUSD.	8/15/2018	Average effective spread	0.00006715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006715
		Average book depth at 3 price increments	NA

NZDUSD.	8/16/2018	Average effective spread	0.00007275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007275
		Average book depth at 3 price increments	NA

NZDUSD.	8/17/2018	Average effective spread	0.00006913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006913
		Average book depth at 3 price increments	NA

NZDUSD.	8/20/2018	Average effective spread	0.00008238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008238
		Average book depth at 3 price increments	NA

NZDUSD.	8/21/2018	Average effective spread	0.00007137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007137
		Average book depth at 3 price increments	NA

NZDUSD.	8/22/2018	Average effective spread	0.00009595
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009595
		Average book depth at 3 price increments	NA

NZDUSD.	8/23/2018	Average effective spread	0.00006616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006616
		Average book depth at 3 price increments	NA

NZDUSD.	8/24/2018	Average effective spread	0.00008059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008059
		Average book depth at 3 price increments	NA

NZDUSD.	8/27/2018	Average effective spread	0.00007052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007052
		Average book depth at 3 price increments	NA

NZDUSD.	8/28/2018	Average effective spread	0.00009771
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009771
		Average book depth at 3 price increments	NA

NZDUSD.	8/29/2018	Average effective spread	0.00007825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007825
		Average book depth at 3 price increments	NA

NZDUSD.	8/30/2018	Average effective spread	0.00008005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008005
		Average book depth at 3 price increments	NA

NZDUSD.	8/31/2018	Average effective spread	0.00008495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008495
		Average book depth at 3 price increments	NA

NZDUSD.	9/3/2018	Average effective spread	0.00008034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008034
		Average book depth at 3 price increments	NA

NZDUSD.	9/4/2018	Average effective spread	0.00007625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007625
		Average book depth at 3 price increments	NA

NZDUSD.	9/5/2018	Average effective spread	0.00007242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007242
		Average book depth at 3 price increments	NA

NZDUSD.	9/6/2018	Average effective spread	0.00007967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007967
		Average book depth at 3 price increments	NA

NZDUSD.	9/7/2018	Average effective spread	0.00007156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007156
		Average book depth at 3 price increments	NA

NZDUSD.	9/10/2018	Average effective spread	0.00008075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008075
		Average book depth at 3 price increments	NA

NZDUSD.	9/11/2018	Average effective spread	0.00006621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006621
		Average book depth at 3 price increments	NA

NZDUSD.	9/12/2018	Average effective spread	0.00006724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006724
		Average book depth at 3 price increments	NA

NZDUSD.	9/13/2018	Average effective spread	0.00007644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007644
		Average book depth at 3 price increments	NA

NZDUSD.	9/14/2018	Average effective spread	0.00008788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008788
		Average book depth at 3 price increments	NA

NZDUSD.	9/17/2018	Average effective spread	0.00006435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006435
		Average book depth at 3 price increments	NA

NZDUSD.	9/18/2018	Average effective spread	0.00006714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006714
		Average book depth at 3 price increments	NA

NZDUSD.	9/19/2018	Average effective spread	0.00006393
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006393
		Average book depth at 3 price increments	NA

NZDUSD.	9/20/2018	Average effective spread	0.0000836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000836
		Average book depth at 3 price increments	NA

NZDUSD.	9/21/2018	Average effective spread	0.00010545
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010545
		Average book depth at 3 price increments	NA

NZDUSD.	9/24/2018	Average effective spread	0.00007346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007346
		Average book depth at 3 price increments	NA

NZDUSD.	9/25/2018	Average effective spread	0.00007165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007165
		Average book depth at 3 price increments	NA

NZDUSD.	9/26/2018	Average effective spread	0.00012998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012998
		Average book depth at 3 price increments	NA

NZDUSD.	9/27/2018	Average effective spread	0.00010641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010641
		Average book depth at 3 price increments	NA

NZDUSD.	9/28/2018	Average effective spread	0.00006439
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006439
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/2/2018	Average effective spread	0.00032648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032648
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/3/2018	Average effective spread	0.00030571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030571
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/4/2018	Average effective spread	0.00033978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033978
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/5/2018	Average effective spread	0.00030666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030666
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/6/2018	Average effective spread	0.00032847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032847
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/9/2018	Average effective spread	0.00032438
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032438
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/10/2018	Average effective spread	0.00031698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031698
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/11/2018	Average effective spread	0.0002778
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002778
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/12/2018	Average effective spread	0.00027463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027463
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/13/2018	Average effective spread	0.00026635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026635
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/16/2018	Average effective spread	0.00027749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027749
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/17/2018	Average effective spread	0.00026467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026467
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/18/2018	Average effective spread	0.00027097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027097
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/19/2018	Average effective spread	0.00026768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026768
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/20/2018	Average effective spread	0.0002677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002677
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/23/2018	Average effective spread	0.00027987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027987
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/24/2018	Average effective spread	0.00026283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026283
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/25/2018	Average effective spread	0.00027185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027185
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/26/2018	Average effective spread	0.00026308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026308
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/27/2018	Average effective spread	0.0002883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002883
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/30/2018	Average effective spread	0.00027161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027161
		Average book depth at 3 price increments	NA

NZDUSDmicro	7/31/2018	Average effective spread	0.00027037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027037
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/1/2018	Average effective spread	0.00026119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026119
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/2/2018	Average effective spread	0.0002662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002662
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/3/2018	Average effective spread	0.00026911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026911
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/6/2018	Average effective spread	0.00028412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028412
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/7/2018	Average effective spread	0.00025809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025809
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/8/2018	Average effective spread	0.00030896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030896
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/9/2018	Average effective spread	0.00033699
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033699
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/10/2018	Average effective spread	0.00026313
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026313
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/13/2018	Average effective spread	0.0002869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002869
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/14/2018	Average effective spread	0.00025578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025578
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/15/2018	Average effective spread	0.0002609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002609
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/16/2018	Average effective spread	0.00030313
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030313
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/17/2018	Average effective spread	0.00027823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027823
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/20/2018	Average effective spread	0.00026972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026972
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/21/2018	Average effective spread	0.00025958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025958
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/22/2018	Average effective spread	0.00027422
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027422
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/23/2018	Average effective spread	0.00026059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026059
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/24/2018	Average effective spread	0.00027653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027653
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/27/2018	Average effective spread	0.000271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000271
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/28/2018	Average effective spread	0.00027149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027149
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/29/2018	Average effective spread	0.00026621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026621
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/30/2018	Average effective spread	0.00025712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025712
		Average book depth at 3 price increments	NA

NZDUSDmicro	8/31/2018	Average effective spread	0.00026184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026184
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/3/2018	Average effective spread	0.00027607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027607
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/4/2018	Average effective spread	0.00025579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025579
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/5/2018	Average effective spread	0.00026083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026083
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/6/2018	Average effective spread	0.00025978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025978
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/7/2018	Average effective spread	0.00025989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025989
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/10/2018	Average effective spread	0.00026069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026069
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/11/2018	Average effective spread	0.00025485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025485
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/12/2018	Average effective spread	0.00026379
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026379
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/13/2018	Average effective spread	0.00026638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026638
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/14/2018	Average effective spread	0.00026004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026004
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/17/2018	Average effective spread	0.00025709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025709
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/18/2018	Average effective spread	0.00027372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027372
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/19/2018	Average effective spread	0.0002549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002549
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/20/2018	Average effective spread	0.00031283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031283
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/21/2018	Average effective spread	0.00031051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031051
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/24/2018	Average effective spread	0.00026725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026725
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/25/2018	Average effective spread	0.00026661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026661
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/26/2018	Average effective spread	0.00027849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027849
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/27/2018	Average effective spread	0.00027521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027521
		Average book depth at 3 price increments	NA

NZDUSDmicro	9/28/2018	Average effective spread	0.00025766
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025766
		Average book depth at 3 price increments	NA

NZDUSDmini	7/2/2018	Average effective spread	0.00029607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029607
		Average book depth at 3 price increments	NA

NZDUSDmini	7/3/2018	Average effective spread	0.00030171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030171
		Average book depth at 3 price increments	NA

NZDUSDmini	7/4/2018	Average effective spread	0.00033952
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033952
		Average book depth at 3 price increments	NA

NZDUSDmini	7/5/2018	Average effective spread	0.00030757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030757
		Average book depth at 3 price increments	NA

NZDUSDmini	7/6/2018	Average effective spread	0.00030903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030903
		Average book depth at 3 price increments	NA

NZDUSDmini	7/9/2018	Average effective spread	0.00029878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029878
		Average book depth at 3 price increments	NA

NZDUSDmini	7/11/2018	Average effective spread	0.00025484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025484
		Average book depth at 3 price increments	NA

NZDUSDmini	7/12/2018	Average effective spread	0.00031635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031635
		Average book depth at 3 price increments	NA

NZDUSDmini	7/13/2018	Average effective spread	0.00025045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025045
		Average book depth at 3 price increments	NA

NZDUSDmini	7/17/2018	Average effective spread	0.00025923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025923
		Average book depth at 3 price increments	NA

NZDUSDmini	7/18/2018	Average effective spread	0.00024459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024459
		Average book depth at 3 price increments	NA

NZDUSDmini	7/19/2018	Average effective spread	0.00025308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025308
		Average book depth at 3 price increments	NA

NZDUSDmini	7/20/2018	Average effective spread	0.00026739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026739
		Average book depth at 3 price increments	NA

NZDUSDmini	7/24/2018	Average effective spread	0.00026363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026363
		Average book depth at 3 price increments	NA

NZDUSDmini	7/26/2018	Average effective spread	0.00025484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025484
		Average book depth at 3 price increments	NA

NZDUSDmini	7/27/2018	Average effective spread	0.00043938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043938
		Average book depth at 3 price increments	NA

NZDUSDmini	7/30/2018	Average effective spread	0.00025045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025045
		Average book depth at 3 price increments	NA

NZDUSDmini	8/1/2018	Average effective spread	0.00026363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026363
		Average book depth at 3 price increments	NA

NZDUSDmini	8/2/2018	Average effective spread	0.00023726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023726
		Average book depth at 3 price increments	NA

NZDUSDmini	8/3/2018	Average effective spread	0.00026363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026363
		Average book depth at 3 price increments	NA

NZDUSDmini	8/9/2018	Average effective spread	0.00029924
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029924
		Average book depth at 3 price increments	NA

NZDUSDmini	8/10/2018	Average effective spread	0.00026363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026363
		Average book depth at 3 price increments	NA

NZDUSDmini	8/15/2018	Average effective spread	0.00025484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025484
		Average book depth at 3 price increments	NA

NZDUSDmini	8/16/2018	Average effective spread	0.00024093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024093
		Average book depth at 3 price increments	NA

NZDUSDmini	8/17/2018	Average effective spread	0.00023726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023726
		Average book depth at 3 price increments	NA

NZDUSDmini	8/20/2018	Average effective spread	0.00024605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024605
		Average book depth at 3 price increments	NA

NZDUSDmini	8/21/2018	Average effective spread	0.00025484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025484
		Average book depth at 3 price increments	NA

NZDUSDmini	8/22/2018	Average effective spread	0.0002812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002812
		Average book depth at 3 price increments	NA

NZDUSDmini	8/23/2018	Average effective spread	0.00024825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024825
		Average book depth at 3 price increments	NA

NZDUSDmini	8/24/2018	Average effective spread	0.00026614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026614
		Average book depth at 3 price increments	NA

NZDUSDmini	8/28/2018	Average effective spread	0.00023726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023726
		Average book depth at 3 price increments	NA

NZDUSDmini	8/30/2018	Average effective spread	0.00024254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024254
		Average book depth at 3 price increments	NA

NZDUSDmini	8/31/2018	Average effective spread	0.00023726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023726
		Average book depth at 3 price increments	NA

NZDUSDmini	9/4/2018	Average effective spread	0.00025045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025045
		Average book depth at 3 price increments	NA

NZDUSDmini	9/6/2018	Average effective spread	0.00026363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026363
		Average book depth at 3 price increments	NA

NZDUSDmini	9/7/2018	Average effective spread	0.00026582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026582
		Average book depth at 3 price increments	NA

NZDUSDmini	9/13/2018	Average effective spread	0.00026363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026363
		Average book depth at 3 price increments	NA

NZDUSDmini	9/14/2018	Average effective spread	0.00025154
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025154
		Average book depth at 3 price increments	NA

NZDUSDmini	9/18/2018	Average effective spread	0.00027241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027241
		Average book depth at 3 price increments	NA

NZDUSDmini	9/20/2018	Average effective spread	0.0004552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004552
		Average book depth at 3 price increments	NA

NZDUSDmini	9/21/2018	Average effective spread	0.00024605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024605
		Average book depth at 3 price increments	NA

NZDUSDmini	9/24/2018	Average effective spread	0.00022848
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022848
		Average book depth at 3 price increments	NA

NZDUSDmini	9/25/2018	Average effective spread	0.00024935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024935
		Average book depth at 3 price increments	NA

NZDUSDmini	9/26/2018	Average effective spread	0.00032514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032514
		Average book depth at 3 price increments	NA

NZDUSDmini	9/28/2018	Average effective spread	0.00024957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024957
		Average book depth at 3 price increments	NA

Oerlikon	9/17/2018	Average effective spread	0.04429914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04429914
		Average book depth at 3 price increments	NA

Oerlikon	9/18/2018	Average effective spread	0.04429914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04429914
		Average book depth at 3 price increments	NA

OfficeDepot	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

OgeEnergy	9/14/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

OIL-AUG18	7/2/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/3/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/4/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/5/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/6/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/9/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/10/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/11/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/12/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/13/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/16/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/17/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/18/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-AUG18	7/19/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/2/2018	Average effective spread	0.04490889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04490889
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/3/2018	Average effective spread	0.04434967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04434967
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/4/2018	Average effective spread	0.0445212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0445212
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/5/2018	Average effective spread	0.04462011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04462011
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/6/2018	Average effective spread	0.04433756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04433756
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/9/2018	Average effective spread	0.04432566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04432566
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/10/2018	Average effective spread	0.04435841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04435841
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/11/2018	Average effective spread	0.04530302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04530302
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/12/2018	Average effective spread	0.04432874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04432874
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/13/2018	Average effective spread	0.04437957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04437957
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/16/2018	Average effective spread	0.04441076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04441076
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/17/2018	Average effective spread	0.0445402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0445402
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/18/2018	Average effective spread	0.04541142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04541142
		Average book depth at 3 price increments	NA

OILMn-AUG18	7/19/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/18/2018	Average effective spread	0.04434852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04434852
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/19/2018	Average effective spread	0.04378439
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04378439
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/20/2018	Average effective spread	0.04263521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04263521
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/21/2018	Average effective spread	0.0440894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0440894
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/24/2018	Average effective spread	0.04411796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04411796
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/25/2018	Average effective spread	0.04413448
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04413448
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/26/2018	Average effective spread	0.04412841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04412841
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/27/2018	Average effective spread	0.04419635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04419635
		Average book depth at 3 price increments	NA

OILMn-NOV18	9/28/2018	Average effective spread	0.044103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.044103
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/17/2018	Average effective spread	0.04409028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04409028
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/20/2018	Average effective spread	0.0438168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0438168
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/21/2018	Average effective spread	0.04335849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04335849
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/22/2018	Average effective spread	0.04412033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04412033
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/23/2018	Average effective spread	0.04402293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04402293
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/24/2018	Average effective spread	0.04400583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04400583
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/27/2018	Average effective spread	0.04402132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04402132
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/28/2018	Average effective spread	0.04396476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04396476
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/29/2018	Average effective spread	0.04425847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04425847
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/30/2018	Average effective spread	0.04396476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04396476
		Average book depth at 3 price increments	NA

OILMn-OCT18	8/31/2018	Average effective spread	0.04404168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04404168
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/3/2018	Average effective spread	0.04411846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04411846
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/4/2018	Average effective spread	0.04404611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04404611
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/5/2018	Average effective spread	0.04409651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04409651
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/6/2018	Average effective spread	0.04408254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04408254
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/7/2018	Average effective spread	0.04399808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04399808
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/10/2018	Average effective spread	0.04419484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04419484
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/11/2018	Average effective spread	0.04486666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04486666
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/12/2018	Average effective spread	0.04406551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04406551
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/13/2018	Average effective spread	0.04403367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04403367
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/14/2018	Average effective spread	0.04407693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04407693
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/17/2018	Average effective spread	0.0442108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0442108
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/18/2018	Average effective spread	0.04567957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04567957
		Average book depth at 3 price increments	NA

OILMn-OCT18	9/19/2018	Average effective spread	0.05286277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.05286277
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/18/2018	Average effective spread	0.04443502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04443502
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/19/2018	Average effective spread	0.04309913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04309913
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/20/2018	Average effective spread	0.04314428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04314428
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/23/2018	Average effective spread	0.04414445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04414445
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/24/2018	Average effective spread	0.04407281
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04407281
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/25/2018	Average effective spread	0.0442871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0442871
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/26/2018	Average effective spread	0.04416467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04416467
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/27/2018	Average effective spread	0.04407693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04407693
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/30/2018	Average effective spread	0.04403841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04403841
		Average book depth at 3 price increments	NA

OILMn-SEP18	7/31/2018	Average effective spread	0.04449128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04449128
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/1/2018	Average effective spread	0.04405087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04405087
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/2/2018	Average effective spread	0.0440862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0440862
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/3/2018	Average effective spread	0.04404527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04404527
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/6/2018	Average effective spread	0.0441829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0441829
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/7/2018	Average effective spread	0.04407675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04407675
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/8/2018	Average effective spread	0.04408058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04408058
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/9/2018	Average effective spread	0.04404031
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04404031
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/10/2018	Average effective spread	0.04399035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04399035
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/13/2018	Average effective spread	0.04433284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04433284
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/14/2018	Average effective spread	0.04444274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04444274
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/15/2018	Average effective spread	0.04404087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04404087
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/16/2018	Average effective spread	0.04415896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04415896
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/17/2018	Average effective spread	0.04533591
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04533591
		Average book depth at 3 price increments	NA

OILMn-SEP18	8/20/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-NOV18	9/18/2018	Average effective spread	0.0441926
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0441926
		Average book depth at 3 price increments	NA

OIL-NOV18	9/19/2018	Average effective spread	0.04344471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04344471
		Average book depth at 3 price increments	NA

OIL-NOV18	9/20/2018	Average effective spread	0.04279876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04279876
		Average book depth at 3 price increments	NA

OIL-NOV18	9/21/2018	Average effective spread	0.04419942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04419942
		Average book depth at 3 price increments	NA

OIL-NOV18	9/24/2018	Average effective spread	0.0440249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0440249
		Average book depth at 3 price increments	NA

OIL-NOV18	9/25/2018	Average effective spread	0.04408195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04408195
		Average book depth at 3 price increments	NA

OIL-NOV18	9/26/2018	Average effective spread	0.04405301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04405301
		Average book depth at 3 price increments	NA

OIL-NOV18	9/27/2018	Average effective spread	0.04398463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04398463
		Average book depth at 3 price increments	NA

OIL-NOV18	9/28/2018	Average effective spread	0.0442874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0442874
		Average book depth at 3 price increments	NA

OIL-OCT18	8/17/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-OCT18	8/20/2018	Average effective spread	0.043795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.043795
		Average book depth at 3 price increments	NA

OIL-OCT18	8/21/2018	Average effective spread	0.04319875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04319875
		Average book depth at 3 price increments	NA

OIL-OCT18	8/22/2018	Average effective spread	0.04413875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04413875
		Average book depth at 3 price increments	NA

OIL-OCT18	8/23/2018	Average effective spread	0.0442695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0442695
		Average book depth at 3 price increments	NA

OIL-OCT18	8/24/2018	Average effective spread	0.04407849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04407849
		Average book depth at 3 price increments	NA

OIL-OCT18	8/27/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-OCT18	8/28/2018	Average effective spread	0.04400876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04400876
		Average book depth at 3 price increments	NA

OIL-OCT18	8/29/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-OCT18	8/30/2018	Average effective spread	0.04414225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04414225
		Average book depth at 3 price increments	NA

OIL-OCT18	8/31/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-OCT18	9/3/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-OCT18	9/4/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-OCT18	9/5/2018	Average effective spread	0.04402239
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04402239
		Average book depth at 3 price increments	NA

OIL-OCT18	9/6/2018	Average effective spread	0.04406433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04406433
		Average book depth at 3 price increments	NA

OIL-OCT18	9/7/2018	Average effective spread	0.04410688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04410688
		Average book depth at 3 price increments	NA

OIL-OCT18	9/10/2018	Average effective spread	0.04400298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04400298
		Average book depth at 3 price increments	NA

OIL-OCT18	9/11/2018	Average effective spread	0.04525032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04525032
		Average book depth at 3 price increments	NA

OIL-OCT18	9/12/2018	Average effective spread	0.04403948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04403948
		Average book depth at 3 price increments	NA

OIL-OCT18	9/13/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-OCT18	9/14/2018	Average effective spread	0.04399247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04399247
		Average book depth at 3 price increments	NA

OIL-OCT18	9/17/2018	Average effective spread	0.04401051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04401051
		Average book depth at 3 price increments	NA

OIL-OCT18	9/18/2018	Average effective spread	0.0448879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0448879
		Average book depth at 3 price increments	NA

OIL-OCT18	9/19/2018	Average effective spread	0.05848285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.05848285
		Average book depth at 3 price increments	NA

OIL-SEP18	7/18/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/19/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/20/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/23/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/24/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/25/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/26/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/27/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/30/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	7/31/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	8/1/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	8/2/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	8/3/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	8/6/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	8/7/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	8/8/2018	Average effective spread	0.04426606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04426606
		Average book depth at 3 price increments	NA

OIL-SEP18	8/9/2018	Average effective spread	0.04399808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04399808
		Average book depth at 3 price increments	NA

OIL-SEP18	8/10/2018	Average effective spread	0.04415487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04415487
		Average book depth at 3 price increments	NA

OIL-SEP18	8/13/2018	Average effective spread	0.04437061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04437061
		Average book depth at 3 price increments	NA

OIL-SEP18	8/14/2018	Average effective spread	0.04422136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04422136
		Average book depth at 3 price increments	NA

OIL-SEP18	8/15/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

OIL-SEP18	8/16/2018	Average effective spread	0.04415487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04415487
		Average book depth at 3 price increments	NA

OIL-SEP18	8/17/2018	Average effective spread	0.04613478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04613478
		Average book depth at 3 price increments	NA

OIL-SEP18	8/20/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

Old Mutual	7/6/2018	Average effective spread	0.01000656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01000656
		Average book depth at 3 price increments	NA

Old Mutual	8/1/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

Old Mutual	9/7/2018	Average effective spread	0.01556576
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01556576
		Average book depth at 3 price increments	NA

Old Mutual	9/18/2018	Average effective spread	0.01334208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01334208
		Average book depth at 3 price increments	NA

ONEOK	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

ONEOK	9/18/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

ONEOK	9/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

ONEOK	9/21/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

ONEOK	9/24/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Ontex	7/5/2018	Average effective spread	0.072
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.072
		Average book depth at 3 price increments	NA

Ontex	7/10/2018	Average effective spread	0.094
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.094
		Average book depth at 3 price increments	NA

Ontex	7/11/2018	Average effective spread	0.114
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.114
		Average book depth at 3 price increments	NA

OPAP	7/2/2018	Average effective spread	0.08583333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08583333
		Average book depth at 3 price increments	NA

OPAP	7/3/2018	Average effective spread	0.08423077
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08423077
		Average book depth at 3 price increments	NA

OPAP	7/4/2018	Average effective spread	0.07
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07
		Average book depth at 3 price increments	NA

OPAP	7/5/2018	Average effective spread	0.075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.075
		Average book depth at 3 price increments	NA

OPAP	7/6/2018	Average effective spread	0.08320513
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08320513
		Average book depth at 3 price increments	NA

OPAP	7/9/2018	Average effective spread	0.07653061
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07653061
		Average book depth at 3 price increments	NA

OPAP	7/10/2018	Average effective spread	0.07378788
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07378788
		Average book depth at 3 price increments	NA

OPAP	7/12/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

OPAP	7/13/2018	Average effective spread	0.07638889
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07638889
		Average book depth at 3 price increments	NA

OPAP	7/16/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

OPAP	7/18/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

OPAP	7/19/2018	Average effective spread	0.075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.075
		Average book depth at 3 price increments	NA

OPAP	7/20/2018	Average effective spread	0.07435484
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07435484
		Average book depth at 3 price increments	NA

OPAP	7/23/2018	Average effective spread	0.073
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.073
		Average book depth at 3 price increments	NA

OPAP	7/24/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

OPAP	7/25/2018	Average effective spread	0.075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.075
		Average book depth at 3 price increments	NA

OPAP	7/26/2018	Average effective spread	0.070625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.070625
		Average book depth at 3 price increments	NA

OPAP	7/27/2018	Average effective spread	0.09
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09
		Average book depth at 3 price increments	NA

OPAP	7/30/2018	Average effective spread	0.075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.075
		Average book depth at 3 price increments	NA

OPAP	7/31/2018	Average effective spread	0.07323529
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07323529
		Average book depth at 3 price increments	NA

OPAP	8/1/2018	Average effective spread	0.07818182
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07818182
		Average book depth at 3 price increments	NA

OPAP	8/2/2018	Average effective spread	0.0725
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0725
		Average book depth at 3 price increments	NA

OPAP	8/3/2018	Average effective spread	0.07727273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07727273
		Average book depth at 3 price increments	NA

OPAP	8/6/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

OPAP	8/7/2018	Average effective spread	0.07568966
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07568966
		Average book depth at 3 price increments	NA

OPAP	8/8/2018	Average effective spread	0.07571429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07571429
		Average book depth at 3 price increments	NA

OPAP	8/13/2018	Average effective spread	0.07055556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07055556
		Average book depth at 3 price increments	NA

OPAP	8/14/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

OPAP	8/16/2018	Average effective spread	0.094
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.094
		Average book depth at 3 price increments	NA

OPAP	8/17/2018	Average effective spread	0.07547619
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07547619
		Average book depth at 3 price increments	NA

OPAP	8/20/2018	Average effective spread	0.07545455
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07545455
		Average book depth at 3 price increments	NA

OPAP	8/21/2018	Average effective spread	0.07363636
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07363636
		Average book depth at 3 price increments	NA

OPAP	8/22/2018	Average effective spread	0.07
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07
		Average book depth at 3 price increments	NA

OPAP	8/23/2018	Average effective spread	0.0715625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0715625
		Average book depth at 3 price increments	NA

OPAP	8/24/2018	Average effective spread	0.06781818
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06781818
		Average book depth at 3 price increments	NA

OPAP	8/28/2018	Average effective spread	0.06990909
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06990909
		Average book depth at 3 price increments	NA

OPAP	8/29/2018	Average effective spread	0.06927273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06927273
		Average book depth at 3 price increments	NA

OPAP	8/30/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

OPAP	8/31/2018	Average effective spread	0.06676744
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06676744
		Average book depth at 3 price increments	NA

OPAP	9/3/2018	Average effective spread	0.07290625
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07290625
		Average book depth at 3 price increments	NA

OPAP	9/4/2018	Average effective spread	0.07376316
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07376316
		Average book depth at 3 price increments	NA

OPAP	9/5/2018	Average effective spread	0.088
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.088
		Average book depth at 3 price increments	NA

OPAP	9/6/2018	Average effective spread	0.069875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069875
		Average book depth at 3 price increments	NA

OPAP	9/7/2018	Average effective spread	0.07025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07025
		Average book depth at 3 price increments	NA

OPAP	9/10/2018	Average effective spread	0.06805714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06805714
		Average book depth at 3 price increments	NA

OPAP	9/11/2018	Average effective spread	0.07172727
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07172727
		Average book depth at 3 price increments	NA

OPAP	9/12/2018	Average effective spread	0.06677778
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06677778
		Average book depth at 3 price increments	NA

OPAP	9/13/2018	Average effective spread	0.07082353
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07082353
		Average book depth at 3 price increments	NA

OPAP	9/14/2018	Average effective spread	0.088
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.088
		Average book depth at 3 price increments	NA

OPAP	9/19/2018	Average effective spread	0.06816667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06816667
		Average book depth at 3 price increments	NA

OPAP	9/21/2018	Average effective spread	0.06924324
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06924324
		Average book depth at 3 price increments	NA

OPAP	9/24/2018	Average effective spread	0.06751471
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06751471
		Average book depth at 3 price increments	NA

OPAP	9/25/2018	Average effective spread	0.07225
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07225
		Average book depth at 3 price increments	NA

OPAP	9/27/2018	Average effective spread	0.06630769
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06630769
		Average book depth at 3 price increments	NA

OPAP	9/28/2018	Average effective spread	0.07084615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07084615
		Average book depth at 3 price increments	NA

Oracle	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	7/10/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Oracle	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	8/1/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Oracle	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	8/15/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Oracle	8/16/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Oracle	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Oracle	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Orange	7/4/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Orange	7/5/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Orange	7/6/2018	Average effective spread	0.037
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.037
		Average book depth at 3 price increments	NA

Orange	7/10/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Orange	7/16/2018	Average effective spread	0.0345
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0345
		Average book depth at 3 price increments	NA

Orange	8/1/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Orange	9/12/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Orange	9/17/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Outokumpu	8/1/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Outokumpu	8/16/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

OVS	9/20/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

OVS	9/21/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

OVS	9/24/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

PALL-SEP18	7/10/2018	Average effective spread	4.83316783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.83316783
		Average book depth at 3 price increments	NA

PALL-SEP18	7/11/2018	Average effective spread	4.70135417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.70135417
		Average book depth at 3 price increments	NA

PALL-SEP18	7/16/2018	Average effective spread	4.61347839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.61347839
		Average book depth at 3 price increments	NA

PALL-SEP18	7/17/2018	Average effective spread	4.9649815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.9649815
		Average book depth at 3 price increments	NA

PALL-SEP18	7/20/2018	Average effective spread	4.9649815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.9649815
		Average book depth at 3 price increments	NA

PALL-SEP18	7/31/2018	Average effective spread	4.9649815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.9649815
		Average book depth at 3 price increments	NA

PALL-SEP18	8/1/2018	Average effective spread	4.85199836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.85199836
		Average book depth at 3 price increments	NA

PALL-SEP18	8/10/2018	Average effective spread	4.78922994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.78922994
		Average book depth at 3 price increments	NA

PALL-SEP18	8/15/2018	Average effective spread	4.87710572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.87710572
		Average book depth at 3 price increments	NA

PALL-SEP18	8/17/2018	Average effective spread	5.14073306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.14073306
		Average book depth at 3 price increments	NA

PALL-SEP18	8/28/2018	Average effective spread	4.9649815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.9649815
		Average book depth at 3 price increments	NA

Partners	9/11/2018	Average effective spread	1.79854522
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.79854522
		Average book depth at 3 price increments	NA

Paypal	7/12/2018	Average effective spread	0.08567888
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08567888
		Average book depth at 3 price increments	NA

Paypal	7/17/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Paypal	7/23/2018	Average effective spread	0.10838013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10838013
		Average book depth at 3 price increments	NA

Paypal	7/24/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Paypal	7/25/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Paypal	7/27/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Paypal	7/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Paypal	8/1/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Paypal	8/6/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Paypal	8/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Paypal	8/13/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Paypal	8/15/2018	Average effective spread	0.08611826
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08611826
		Average book depth at 3 price increments	NA

Paypal	8/16/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Paypal	8/17/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Paypal	8/21/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Paypal	8/23/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Paypal	8/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Paypal	8/29/2018	Average effective spread	0.07249752
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07249752
		Average book depth at 3 price increments	NA

Paypal	9/5/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Paypal	9/11/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Paypal	9/12/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Paypal	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Paypal	9/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Pearson	7/3/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Pearson	7/4/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Pepsico	7/9/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Pepsico	7/10/2018	Average effective spread	0.09007267
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09007267
		Average book depth at 3 price increments	NA

Pepsico	7/11/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Pepsico	7/16/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Pepsico	7/17/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Pepsico	8/1/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Pepsico	8/20/2018	Average effective spread	0.07542671
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07542671
		Average book depth at 3 price increments	NA

Pepsico	9/24/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Pepsico	9/28/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Perrigo	7/13/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Persimmon	9/20/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Persimmon	9/21/2018	Average effective spread	0.0667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0667104
		Average book depth at 3 price increments	NA

PetroleoBra	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	7/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/2/2018	Average effective spread	0.05387167
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05387167
		Average book depth at 3 price increments	NA

PetroleoBra	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

PetroleoBra	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PetroleoBra	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Peugeot	7/20/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Peugeot	7/24/2018	Average effective spread	0.078
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.078
		Average book depth at 3 price increments	NA

Peugeot	8/1/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Peugeot	8/2/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Peugeot	8/3/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Peugeot	8/22/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Peugeot	8/24/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Peugeot	8/28/2018	Average effective spread	0.078
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.078
		Average book depth at 3 price increments	NA

Peugeot	8/31/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Peugeot	9/3/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Peugeot	9/13/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Peugeot	9/17/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Peugeot	9/18/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Peugeot	9/19/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Pfizer	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	7/30/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Pfizer	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	8/2/2018	Average effective spread	0.05370186
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05370186
		Average book depth at 3 price increments	NA

Pfizer	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/7/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Pfizer	9/12/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Pfizer	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Pfizer	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PGS	7/6/2018	Average effective spread	0.01076903
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01076903
		Average book depth at 3 price increments	NA

PGS	7/9/2018	Average effective spread	0.0138459
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0138459
		Average book depth at 3 price increments	NA

PGS	7/12/2018	Average effective spread	0.00974341
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00974341
		Average book depth at 3 price increments	NA

Pharol	7/6/2018	Average effective spread	0.00614286
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00614286
		Average book depth at 3 price increments	NA

Pharol	7/11/2018	Average effective spread	0.0054
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0054
		Average book depth at 3 price increments	NA

Pharol	7/19/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Pharol	7/26/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Pharol	8/1/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

Pharol	9/7/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Pharol	9/17/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Pharol	9/18/2018	Average effective spread	0.0066
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0066
		Average book depth at 3 price increments	NA

Pharol	9/19/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Pharol	9/20/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

Pharol	9/21/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Pharol	9/24/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

Pharol	9/27/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

PhilipMorri	7/2/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

PhilipMorri	7/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

PhilipMorri	7/25/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

PhilipMorri	8/15/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Philips	7/3/2018	Average effective spread	0.074
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.074
		Average book depth at 3 price increments	NA

Philips	7/9/2018	Average effective spread	0.074
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.074
		Average book depth at 3 price increments	NA

Philips	7/10/2018	Average effective spread	0.074
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.074
		Average book depth at 3 price increments	NA

Philips	9/17/2018	Average effective spread	0.074
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.074
		Average book depth at 3 price increments	NA

Philips	9/20/2018	Average effective spread	0.079
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.079
		Average book depth at 3 price increments	NA

Piraeus Bank	7/3/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Piraeus Bank	7/4/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Piraeus Bank	7/9/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Piraeus Bank	7/11/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

Piraeus Bank	7/18/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Piraeus Bank	7/19/2018	Average effective spread	0.02866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02866667
		Average book depth at 3 price increments	NA

Piraeus Bank	7/20/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Piraeus Bank	7/25/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Piraeus Bank	7/26/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Piraeus Bank	7/27/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Piraeus Bank	7/31/2018	Average effective spread	0.032
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.032
		Average book depth at 3 price increments	NA

Piraeus Bank	8/1/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

Piraeus Bank	8/9/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Piraeus Bank	8/10/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Piraeus Bank	8/22/2018	Average effective spread	0.03133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03133333
		Average book depth at 3 price increments	NA

Piraeus Bank	8/27/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Piraeus Bank	8/28/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Piraeus Bank	8/29/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Piraeus Bank	8/30/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Piraeus Bank	9/3/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Piraeus Bank	9/5/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

Piraeus Bank	9/7/2018	Average effective spread	0.026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.026
		Average book depth at 3 price increments	NA

Piraeus Bank	9/10/2018	Average effective spread	0.025
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.025
		Average book depth at 3 price increments	NA

Piraeus Bank	9/11/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

Piraeus Bank	9/13/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

Piraeus Bank	9/19/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

Piraeus Bank	9/20/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Piraeus Bank	9/21/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Piraeus Bank	9/26/2018	Average effective spread	0.024
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.024
		Average book depth at 3 price increments	NA

PitneyBowes	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PitneyBowes	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

PlasticOmnium	9/17/2018	Average effective spread	0.113
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.113
		Average book depth at 3 price increments	NA

PlasticOmnium	9/19/2018	Average effective spread	0.093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.093
		Average book depth at 3 price increments	NA

PLAT-JAN19	9/27/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-JAN19	9/28/2018	Average effective spread	3.92511812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.92511812
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/2/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/3/2018	Average effective spread	3.88850321
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.88850321
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/4/2018	Average effective spread	3.91047216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.91047216
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/5/2018	Average effective spread	3.91047216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.91047216
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/9/2018	Average effective spread	3.92511812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.92511812
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/10/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/11/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/12/2018	Average effective spread	3.82259638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.82259638
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/13/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/16/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/17/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/18/2018	Average effective spread	3.88118023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.88118023
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/19/2018	Average effective spread	3.8984891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.8984891
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/20/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/23/2018	Average effective spread	3.89948768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.89948768
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/24/2018	Average effective spread	3.85677029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.85677029
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/25/2018	Average effective spread	3.95441005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.95441005
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/27/2018	Average effective spread	3.916749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.916749
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/30/2018	Average effective spread	3.89582619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.89582619
		Average book depth at 3 price increments	NA

PLAT-OCT18	7/31/2018	Average effective spread	3.89948768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.89948768
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/1/2018	Average effective spread	4.04228582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.04228582
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/2/2018	Average effective spread	3.89582619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.89582619
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/3/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/9/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/13/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/14/2018	Average effective spread	3.88118023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.88118023
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/15/2018	Average effective spread	3.87751874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.87751874
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/16/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/20/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/21/2018	Average effective spread	3.95441005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.95441005
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/24/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/27/2018	Average effective spread	3.95441005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.95441005
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/28/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/29/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	8/31/2018	Average effective spread	3.91047216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.91047216
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/4/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/5/2018	Average effective spread	3.95441005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.95441005
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/6/2018	Average effective spread	3.95441005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.95441005
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/7/2018	Average effective spread	3.95441005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.95441005
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/10/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/11/2018	Average effective spread	3.95441005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.95441005
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/14/2018	Average effective spread	3.99834794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.99834794
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/17/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/18/2018	Average effective spread	3.84895911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.84895911
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/19/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/20/2018	Average effective spread	3.86653427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.86653427
		Average book depth at 3 price increments	NA

PLAT-OCT18	9/27/2018	Average effective spread	4.39378894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.39378894
		Average book depth at 3 price increments	NA

POL20Cash	7/2/2018	Average effective spread	0.71205643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71205643
		Average book depth at 3 price increments	NA

POL20Cash	7/3/2018	Average effective spread	0.7274615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.7274615
		Average book depth at 3 price increments	NA

POL20Cash	7/4/2018	Average effective spread	0.71061502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71061502
		Average book depth at 3 price increments	NA

POL20Cash	7/5/2018	Average effective spread	0.71000242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71000242
		Average book depth at 3 price increments	NA

POL20Cash	7/6/2018	Average effective spread	0.70806252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70806252
		Average book depth at 3 price increments	NA

POL20Cash	7/9/2018	Average effective spread	0.73417653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.73417653
		Average book depth at 3 price increments	NA

POL20Cash	7/10/2018	Average effective spread	0.71291227
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71291227
		Average book depth at 3 price increments	NA

POL20Cash	7/11/2018	Average effective spread	0.73328119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.73328119
		Average book depth at 3 price increments	NA

POL20Cash	7/12/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	7/13/2018	Average effective spread	0.71499073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71499073
		Average book depth at 3 price increments	NA

POL20Cash	7/16/2018	Average effective spread	0.722867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.722867
		Average book depth at 3 price increments	NA

POL20Cash	7/17/2018	Average effective spread	0.71698605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71698605
		Average book depth at 3 price increments	NA

POL20Cash	7/18/2018	Average effective spread	0.73259652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.73259652
		Average book depth at 3 price increments	NA

POL20Cash	7/19/2018	Average effective spread	0.71247138
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71247138
		Average book depth at 3 price increments	NA

POL20Cash	7/20/2018	Average effective spread	0.71736611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71736611
		Average book depth at 3 price increments	NA

POL20Cash	7/23/2018	Average effective spread	0.72089088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.72089088
		Average book depth at 3 price increments	NA

POL20Cash	7/24/2018	Average effective spread	0.7063902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.7063902
		Average book depth at 3 price increments	NA

POL20Cash	7/25/2018	Average effective spread	0.71698605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71698605
		Average book depth at 3 price increments	NA

POL20Cash	7/26/2018	Average effective spread	0.76874071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.76874071
		Average book depth at 3 price increments	NA

POL20Cash	7/27/2018	Average effective spread	0.70731641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70731641
		Average book depth at 3 price increments	NA

POL20Cash	7/30/2018	Average effective spread	0.81475688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.81475688
		Average book depth at 3 price increments	NA

POL20Cash	7/31/2018	Average effective spread	0.72629756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.72629756
		Average book depth at 3 price increments	NA

POL20Cash	8/1/2018	Average effective spread	0.72574982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.72574982
		Average book depth at 3 price increments	NA

POL20Cash	8/2/2018	Average effective spread	0.74492057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.74492057
		Average book depth at 3 price increments	NA

POL20Cash	8/3/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	8/6/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	8/7/2018	Average effective spread	0.77595893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.77595893
		Average book depth at 3 price increments	NA

POL20Cash	8/8/2018	Average effective spread	0.80417562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.80417562
		Average book depth at 3 price increments	NA

POL20Cash	8/9/2018	Average effective spread	0.74492057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.74492057
		Average book depth at 3 price increments	NA

POL20Cash	8/10/2018	Average effective spread	0.72422833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.72422833
		Average book depth at 3 price increments	NA

POL20Cash	8/13/2018	Average effective spread	0.81475688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.81475688
		Average book depth at 3 price increments	NA

POL20Cash	8/14/2018	Average effective spread	0.7216418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.7216418
		Average book depth at 3 price increments	NA

POL20Cash	8/16/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	8/17/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	8/20/2018	Average effective spread	0.75655996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.75655996
		Average book depth at 3 price increments	NA

POL20Cash	8/21/2018	Average effective spread	0.73417653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.73417653
		Average book depth at 3 price increments	NA

POL20Cash	8/22/2018	Average effective spread	0.71626978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71626978
		Average book depth at 3 price increments	NA

POL20Cash	8/23/2018	Average effective spread	0.71952555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71952555
		Average book depth at 3 price increments	NA

POL20Cash	8/24/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	8/27/2018	Average effective spread	0.71205643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71205643
		Average book depth at 3 price increments	NA

POL20Cash	8/28/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	8/29/2018	Average effective spread	0.93115072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93115072
		Average book depth at 3 price increments	NA

POL20Cash	8/30/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	8/31/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/3/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/4/2018	Average effective spread	0.7274615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.7274615
		Average book depth at 3 price increments	NA

POL20Cash	9/5/2018	Average effective spread	0.71952555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71952555
		Average book depth at 3 price increments	NA

POL20Cash	9/6/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/7/2018	Average effective spread	0.71776201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71776201
		Average book depth at 3 price increments	NA

POL20Cash	9/10/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/11/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/12/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/13/2018	Average effective spread	0.74492057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.74492057
		Average book depth at 3 price increments	NA

POL20Cash	9/14/2018	Average effective spread	0.73716098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.73716098
		Average book depth at 3 price increments	NA

POL20Cash	9/17/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/18/2018	Average effective spread	0.74270355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.74270355
		Average book depth at 3 price increments	NA

POL20Cash	9/19/2018	Average effective spread	0.73716098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.73716098
		Average book depth at 3 price increments	NA

POL20Cash	9/20/2018	Average effective spread	0.71205643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71205643
		Average book depth at 3 price increments	NA

POL20Cash	9/21/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/24/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/25/2018	Average effective spread	0.7274615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.7274615
		Average book depth at 3 price increments	NA

POL20Cash	9/27/2018	Average effective spread	0.69836304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69836304
		Average book depth at 3 price increments	NA

POL20Cash	9/28/2018	Average effective spread	0.73716098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.73716098
		Average book depth at 3 price increments	NA

PolymetalInternational	9/20/2018	Average effective spread	0.04002624
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04002624
		Average book depth at 3 price increments	NA

PolymetalInternational	9/27/2018	Average effective spread	0.04224992
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04224992
		Average book depth at 3 price increments	NA

Porsche	9/24/2018	Average effective spread	0.17
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17
		Average book depth at 3 price increments	NA

Poste Italiane	7/5/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	7/6/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Poste Italiane	7/9/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

Poste Italiane	7/10/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Poste Italiane	7/20/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	7/24/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	8/1/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Poste Italiane	8/6/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Poste Italiane	8/8/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	8/17/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	8/20/2018	Average effective spread	0.01833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01833333
		Average book depth at 3 price increments	NA

Poste Italiane	8/21/2018	Average effective spread	0.01985714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01985714
		Average book depth at 3 price increments	NA

Poste Italiane	8/22/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	8/24/2018	Average effective spread	0.02033333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02033333
		Average book depth at 3 price increments	NA

Poste Italiane	8/27/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

Poste Italiane	8/28/2018	Average effective spread	0.01966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01966667
		Average book depth at 3 price increments	NA

Poste Italiane	9/3/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	9/4/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	9/5/2018	Average effective spread	0.029
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.029
		Average book depth at 3 price increments	NA

Poste Italiane	9/7/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

Poste Italiane	9/20/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	9/21/2018	Average effective spread	0.027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.027
		Average book depth at 3 price increments	NA

Poste Italiane	9/24/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Poste Italiane	9/25/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Poste Italiane	9/28/2018	Average effective spread	0.02233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02233333
		Average book depth at 3 price increments	NA

PostNL	9/12/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

PostNL	9/14/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

PostNL	9/17/2018	Average effective spread	0.02
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02
		Average book depth at 3 price increments	NA

PostNL	9/18/2018	Average effective spread	0.03
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03
		Average book depth at 3 price increments	NA

PPC	7/2/2018	Average effective spread	0.0194
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0194
		Average book depth at 3 price increments	NA

PPC	7/3/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

PPC	7/9/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

PPC	8/1/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

PPC	8/3/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

PPC	8/7/2018	Average effective spread	0.02033333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02033333
		Average book depth at 3 price increments	NA

PPC	8/8/2018	Average effective spread	0.0335
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0335
		Average book depth at 3 price increments	NA

PPC	8/9/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

PPC	8/14/2018	Average effective spread	0.02133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02133333
		Average book depth at 3 price increments	NA

PPC	8/16/2018	Average effective spread	0.02466667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02466667
		Average book depth at 3 price increments	NA

PPC	8/21/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

PPC	8/22/2018	Average effective spread	0.0216
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0216
		Average book depth at 3 price increments	NA

PPC	8/23/2018	Average effective spread	0.02266667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02266667
		Average book depth at 3 price increments	NA

PPC	8/27/2018	Average effective spread	0.0236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0236
		Average book depth at 3 price increments	NA

PPC	8/29/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

PPC	8/30/2018	Average effective spread	0.02590909
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02590909
		Average book depth at 3 price increments	NA

PPC	8/31/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

PPC	9/3/2018	Average effective spread	0.02066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02066667
		Average book depth at 3 price increments	NA

PPC	9/4/2018	Average effective spread	0.022
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.022
		Average book depth at 3 price increments	NA

PPC	9/5/2018	Average effective spread	0.02446154
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02446154
		Average book depth at 3 price increments	NA

PPC	9/7/2018	Average effective spread	0.0245
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0245
		Average book depth at 3 price increments	NA

PPC	9/10/2018	Average effective spread	0.021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.021
		Average book depth at 3 price increments	NA

PPC	9/12/2018	Average effective spread	0.0255
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0255
		Average book depth at 3 price increments	NA

PPC	9/13/2018	Average effective spread	0.02575
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02575
		Average book depth at 3 price increments	NA

PPC	9/14/2018	Average effective spread	0.0224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0224
		Average book depth at 3 price increments	NA

PPC	9/18/2018	Average effective spread	0.0184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0184
		Average book depth at 3 price increments	NA

PPC	9/19/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

PPC	9/21/2018	Average effective spread	0.01866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01866667
		Average book depth at 3 price increments	NA

PPC	9/26/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

PPC	9/27/2018	Average effective spread	0.028
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.028
		Average book depth at 3 price increments	NA

PPC	9/28/2018	Average effective spread	0.023
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.023
		Average book depth at 3 price increments	NA

Procter&Gam	7/16/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Procter&Gam	7/17/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Procter&Gam	7/27/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Procter&Gam	9/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Procter&Gam	9/20/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Procter&Gam	9/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Procter&Gam	9/26/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Prosiebensat	7/10/2018	Average effective spread	0.07
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07
		Average book depth at 3 price increments	NA

Prosiebensat	9/25/2018	Average effective spread	0.07
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07
		Average book depth at 3 price increments	NA

Prosiebensat	9/27/2018	Average effective spread	0.07
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07
		Average book depth at 3 price increments	NA

Proximus	7/5/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

Proximus	7/6/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

Proximus	7/13/2018	Average effective spread	0.079
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.079
		Average book depth at 3 price increments	NA

Proximus	7/18/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

Proximus	7/20/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

Proximus	7/26/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

Proximus	7/31/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

Prudential	7/2/2018	Average effective spread	0.0389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0389144
		Average book depth at 3 price increments	NA

Prudential	7/11/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Prudential	7/19/2018	Average effective spread	0.0389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0389144
		Average book depth at 3 price increments	NA

Prudential	8/15/2018	Average effective spread	0.0389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0389144
		Average book depth at 3 price increments	NA

Prudential	8/17/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Prudential	9/28/2018	Average effective spread	0.0500328
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0500328
		Average book depth at 3 price increments	NA

Prudential Financial	7/18/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Prysmian	7/16/2018	Average effective spread	0.072
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.072
		Average book depth at 3 price increments	NA

Prysmian	7/26/2018	Average effective spread	0.082
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.082
		Average book depth at 3 price increments	NA

Publicis	7/19/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Publicis	7/26/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

QantasAirways	7/9/2018	Average effective spread	0.02285656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02285656
		Average book depth at 3 price increments	NA

QantasAirways	7/12/2018	Average effective spread	0.0230682
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0230682
		Average book depth at 3 price increments	NA

QantasAirways	7/13/2018	Average effective spread	0.02436446
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02436446
		Average book depth at 3 price increments	NA

QantasAirways	8/8/2018	Average effective spread	0.02476128
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02476128
		Average book depth at 3 price increments	NA

QantasAirways	8/9/2018	Average effective spread	0.02222166
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02222166
		Average book depth at 3 price increments	NA

QantasAirways	8/10/2018	Average effective spread	0.02412637
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02412637
		Average book depth at 3 price increments	NA

QantasAirways	8/21/2018	Average effective spread	0.02412637
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02412637
		Average book depth at 3 price increments	NA

QantasAirways	8/23/2018	Average effective spread	0.0285707
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0285707
		Average book depth at 3 price increments	NA

QantasAirways	9/28/2018	Average effective spread	0.02412637
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02412637
		Average book depth at 3 price increments	NA

QBEInsurance	7/2/2018	Average effective spread	0.03555465
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03555465
		Average book depth at 3 price increments	NA

QBEInsurance	7/13/2018	Average effective spread	0.03714191
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03714191
		Average book depth at 3 price increments	NA

QBEInsurance	8/24/2018	Average effective spread	0.03682446
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03682446
		Average book depth at 3 price increments	NA

Qualcomm	7/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qualcomm	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	7/11/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Qualcomm	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	7/26/2018	Average effective spread	0.10017839
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10017839
		Average book depth at 3 price increments	NA

Qualcomm	8/1/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qualcomm	8/3/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Qualcomm	8/15/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qualcomm	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	8/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qualcomm	8/28/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qualcomm	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	8/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qualcomm	9/4/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Qualcomm	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	9/11/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qualcomm	9/13/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Qualcomm	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	9/17/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Qualcomm	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qualcomm	9/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qualcomm	9/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qurate	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	8/8/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Qurate	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	8/15/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Qurate	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	8/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Qurate	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Raiffeisen Bank	7/3/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

Raiffeisen Bank	7/5/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

Raiffeisen Bank	7/6/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Raiffeisen Bank	8/9/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Raiffeisen Bank	8/20/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Raiffeisen Bank	9/14/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Raiffeisen Bank	9/20/2018	Average effective spread	0.185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.185
		Average book depth at 3 price increments	NA

Rallye	9/18/2018	Average effective spread	0.1545
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1545
		Average book depth at 3 price increments	NA

Randgold	7/20/2018	Average effective spread	0.1445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1445392
		Average book depth at 3 price increments	NA

Randgold	7/25/2018	Average effective spread	0.1445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1445392
		Average book depth at 3 price increments	NA

RBS	7/3/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

RBS	7/10/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

RBS	7/11/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

RBS	7/16/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

RBS	7/17/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

RBS	7/20/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

RBS	7/24/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

RBS	7/30/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

RBS	8/1/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

RBS	9/20/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

RBS	9/21/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Recordati	7/2/2018	Average effective spread	0.0835
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0835
		Average book depth at 3 price increments	NA

Recordati	7/3/2018	Average effective spread	0.086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.086
		Average book depth at 3 price increments	NA

Recordati	7/9/2018	Average effective spread	0.076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.076
		Average book depth at 3 price increments	NA

Recordati	7/11/2018	Average effective spread	0.086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.086
		Average book depth at 3 price increments	NA

Recordati	7/20/2018	Average effective spread	0.076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.076
		Average book depth at 3 price increments	NA

Recordati	7/23/2018	Average effective spread	0.076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.076
		Average book depth at 3 price increments	NA

Recordati	9/28/2018	Average effective spread	0.066
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.066
		Average book depth at 3 price increments	NA

RECSilicon	7/2/2018	Average effective spread	0.00225637
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00225637
		Average book depth at 3 price increments	NA

RECSilicon	7/3/2018	Average effective spread	0.00132049
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00132049
		Average book depth at 3 price increments	NA

RECSilicon	7/4/2018	Average effective spread	0.00174356
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00174356
		Average book depth at 3 price increments	NA

RECSilicon	7/5/2018	Average effective spread	0.001641
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.001641
		Average book depth at 3 price increments	NA

RECSilicon	7/6/2018	Average effective spread	0.00133331
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00133331
		Average book depth at 3 price increments	NA

RECSilicon	7/9/2018	Average effective spread	0.00133331
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00133331
		Average book depth at 3 price increments	NA

RECSilicon	7/19/2018	Average effective spread	0.00502555
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00502555
		Average book depth at 3 price increments	NA

RECSilicon	7/23/2018	Average effective spread	0.00123075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00123075
		Average book depth at 3 price increments	NA

RECSilicon	7/24/2018	Average effective spread	0.00112818
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00112818
		Average book depth at 3 price increments	NA

RECSilicon	7/25/2018	Average effective spread	0.001641
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.001641
		Average book depth at 3 price increments	NA

RECSilicon	8/1/2018	Average effective spread	0.00123075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00123075
		Average book depth at 3 price increments	NA

RECSilicon	8/2/2018	Average effective spread	0.00179484
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00179484
		Average book depth at 3 price increments	NA

RECSilicon	8/3/2018	Average effective spread	0.001641
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.001641
		Average book depth at 3 price increments	NA

RECSilicon	8/6/2018	Average effective spread	0.00153843
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00153843
		Average book depth at 3 price increments	NA

RECSilicon	8/7/2018	Average effective spread	0.00179484
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00179484
		Average book depth at 3 price increments	NA

RECSilicon	8/15/2018	Average effective spread	0.00174356
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00174356
		Average book depth at 3 price increments	NA

RECSilicon	8/29/2018	Average effective spread	0.001641
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.001641
		Average book depth at 3 price increments	NA

RECSilicon	9/3/2018	Average effective spread	0.00194868
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00194868
		Average book depth at 3 price increments	NA

RECSilicon	9/17/2018	Average effective spread	0.01097416
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01097416
		Average book depth at 3 price increments	NA

RECSilicon	9/20/2018	Average effective spread	0.00128203
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00128203
		Average book depth at 3 price increments	NA

RECSilicon	9/21/2018	Average effective spread	0.00128203
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00128203
		Average book depth at 3 price increments	NA

Red Hat	7/9/2018	Average effective spread	0.42180374
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42180374
		Average book depth at 3 price increments	NA

Red Hat	7/10/2018	Average effective spread	0.44816647
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.44816647
		Average book depth at 3 price increments	NA

Red Hat	7/11/2018	Average effective spread	0.47892299
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47892299
		Average book depth at 3 price increments	NA

Red Hat	7/12/2018	Average effective spread	0.36248759
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.36248759
		Average book depth at 3 price increments	NA

Red Hat	7/16/2018	Average effective spread	0.37786585
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.37786585
		Average book depth at 3 price increments	NA

Red Hat	7/17/2018	Average effective spread	0.37786585
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.37786585
		Average book depth at 3 price increments	NA

Red Hat	7/18/2018	Average effective spread	0.30317144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30317144
		Average book depth at 3 price increments	NA

Red Hat	7/19/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

Red Hat	7/20/2018	Average effective spread	0.29877765
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29877765
		Average book depth at 3 price increments	NA

Red Hat	7/25/2018	Average effective spread	0.31342361
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.31342361
		Average book depth at 3 price increments	NA

Red Hat	7/26/2018	Average effective spread	0.29438386
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.29438386
		Average book depth at 3 price increments	NA

Red Hat	9/6/2018	Average effective spread	0.28120249
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28120249
		Average book depth at 3 price increments	NA

Red Hat	9/11/2018	Average effective spread	0.49649815
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.49649815
		Average book depth at 3 price increments	NA

Red Hat	9/13/2018	Average effective spread	0.60634287
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.60634287
		Average book depth at 3 price increments	NA

Regeneron	8/8/2018	Average effective spread	1.1511727
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.1511727
		Average book depth at 3 price increments	NA

Regeneron	8/10/2018	Average effective spread	1.22147333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.22147333
		Average book depth at 3 price increments	NA

Regeneron	9/17/2018	Average effective spread	1.47631308
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.47631308
		Average book depth at 3 price increments	NA

Relx	8/10/2018	Average effective spread	0.04175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04175
		Average book depth at 3 price increments	NA

Relx	8/13/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

Relx	8/14/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

REN	7/25/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

REN	7/26/2018	Average effective spread	0.01266667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01266667
		Average book depth at 3 price increments	NA

REN	9/10/2018	Average effective spread	0.0095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0095
		Average book depth at 3 price increments	NA

Renault	7/6/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Renault	7/9/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Renault	7/10/2018	Average effective spread	0.2075
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2075
		Average book depth at 3 price increments	NA

Renault	7/11/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Renault	7/19/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Renault	7/23/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

Renault	7/24/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Renault	7/25/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Renault	7/26/2018	Average effective spread	0.21666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21666667
		Average book depth at 3 price increments	NA

Renault	7/27/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Renault	7/31/2018	Average effective spread	0.22333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22333333
		Average book depth at 3 price increments	NA

Renault	8/1/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Renault	8/2/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Renault	8/8/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Renault	8/9/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Renault	8/10/2018	Average effective spread	0.235
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.235
		Average book depth at 3 price increments	NA

Renault	8/20/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Renault	8/21/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

Renault	8/27/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Renault	9/18/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

Renault	9/19/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Renault	9/25/2018	Average effective spread	0.28
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28
		Average book depth at 3 price increments	NA

Renault	9/27/2018	Average effective spread	0.21166667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21166667
		Average book depth at 3 price increments	NA

Repsol	7/9/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Repsol	7/26/2018	Average effective spread	0.03775
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03775
		Average book depth at 3 price increments	NA

Repsol	7/31/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Repsol	8/1/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Repsol	8/15/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

Repsol	9/25/2018	Average effective spread	0.034
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.034
		Average book depth at 3 price increments	NA

Rheinmetall	9/18/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

Rheinmetall	9/20/2018	Average effective spread	0.33
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.33
		Average book depth at 3 price increments	NA

Rheinmetall	9/25/2018	Average effective spread	0.265
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.265
		Average book depth at 3 price increments	NA

Rheinmetall	9/26/2018	Average effective spread	0.266
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.266
		Average book depth at 3 price increments	NA

Rheinmetall	9/27/2018	Average effective spread	0.32
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.32
		Average book depth at 3 price increments	NA

Rio Tinto	7/4/2018	Average effective spread	0.07671696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07671696
		Average book depth at 3 price increments	NA

Rio Tinto	8/3/2018	Average effective spread	0.08783536
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08783536
		Average book depth at 3 price increments	NA

Rio Tinto	8/6/2018	Average effective spread	0.08783536
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08783536
		Average book depth at 3 price increments	NA

Rio Tinto	8/7/2018	Average effective spread	0.09895376
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09895376
		Average book depth at 3 price increments	NA

Rio Tinto	8/13/2018	Average effective spread	0.07671696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07671696
		Average book depth at 3 price increments	NA

Rio Tinto	8/15/2018	Average effective spread	0.07949656
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07949656
		Average book depth at 3 price increments	NA

Rio Tinto	9/17/2018	Average effective spread	0.08227616
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08227616
		Average book depth at 3 price increments	NA

Rio Tinto	9/18/2018	Average effective spread	0.07671696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07671696
		Average book depth at 3 price increments	NA

Rio Tinto	9/20/2018	Average effective spread	0.08783536
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08783536
		Average book depth at 3 price increments	NA

Rio Tinto	9/21/2018	Average effective spread	0.08783536
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08783536
		Average book depth at 3 price increments	NA

Rio Tinto	9/24/2018	Average effective spread	0.08227616
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08227616
		Average book depth at 3 price increments	NA

Rio Tinto	9/25/2018	Average effective spread	0.08042309
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08042309
		Average book depth at 3 price increments	NA

Rite-Aid	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Rite-Aid	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Rite-Aid	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Rite-Aid	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Rite-Aid	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Roche	7/4/2018	Average effective spread	0.4341316
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.4341316
		Average book depth at 3 price increments	NA

Roche	7/9/2018	Average effective spread	0.52272989
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52272989
		Average book depth at 3 price increments	NA

Rolls-Royce	7/2/2018	Average effective spread	0.01778944
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01778944
		Average book depth at 3 price increments	NA

Rolls-Royce	7/5/2018	Average effective spread	0.02001312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02001312
		Average book depth at 3 price increments	NA

Rolls-Royce	7/6/2018	Average effective spread	0.0222368
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0222368
		Average book depth at 3 price increments	NA

Rolls-Royce	7/11/2018	Average effective spread	0.02001312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02001312
		Average book depth at 3 price increments	NA

Rolls-Royce	7/13/2018	Average effective spread	0.01912365
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01912365
		Average book depth at 3 price increments	NA

Rolls-Royce	7/16/2018	Average effective spread	0.02075435
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02075435
		Average book depth at 3 price increments	NA

Rolls-Royce	7/17/2018	Average effective spread	0.02001312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02001312
		Average book depth at 3 price increments	NA

Rolls-Royce	7/31/2018	Average effective spread	0.02001312
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02001312
		Average book depth at 3 price increments	NA

Rolls-Royce	8/1/2018	Average effective spread	0.02045786
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02045786
		Average book depth at 3 price increments	NA

Royal Mail	7/4/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Royal Mail	8/22/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

RSA Insurance	8/21/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

RWE	7/2/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

RWE	7/3/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

RWE	7/6/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

RWE	7/9/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

RWE	7/27/2018	Average effective spread	0.05333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05333333
		Average book depth at 3 price increments	NA

RWE	7/30/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

RWE	9/7/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

RWE	9/10/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Sacyr	9/20/2018	Average effective spread	0.0155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0155
		Average book depth at 3 price increments	NA

Safran	7/17/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Safran	8/2/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Sage	9/20/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Sage	9/26/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Sage	9/28/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Sainsbury	7/6/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Sainsbury	7/13/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Sainsbury	7/16/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Sainsbury	7/24/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Sainsbury	7/26/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Sainsbury	7/27/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Sainsbury	7/31/2018	Average effective spread	0.00611512
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00611512
		Average book depth at 3 price increments	NA

Sainsbury	8/1/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Sainsbury	8/20/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Sainsbury	8/21/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Sainsbury	9/6/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Sainsbury	9/19/2018	Average effective spread	0.00778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00778288
		Average book depth at 3 price increments	NA

Sainsbury	9/27/2018	Average effective spread	0.00667104
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00667104
		Average book depth at 3 price increments	NA

Sainsbury	9/28/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Saipem	7/3/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Saipem	7/9/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Saipem	7/10/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Saipem	7/11/2018	Average effective spread	0.01325
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01325
		Average book depth at 3 price increments	NA

Saipem	7/17/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Saipem	7/24/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Saipem	8/1/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Saipem	8/20/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Saipem	8/22/2018	Average effective spread	0.014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.014
		Average book depth at 3 price increments	NA

Saipem	9/5/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Saipem	9/6/2018	Average effective spread	0.01125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01125
		Average book depth at 3 price increments	NA

Saipem	9/7/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Saipem	9/11/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Saipem	9/12/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Saipem	9/13/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Saipem	9/14/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Saipem	9/17/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Saipem	9/20/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Saipem	9/25/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Saipem	9/28/2018	Average effective spread	0.01185714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01185714
		Average book depth at 3 price increments	NA

Salesforce	7/2/2018	Average effective spread	0.57998014
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57998014
		Average book depth at 3 price increments	NA

Salesforce	7/10/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Salesforce	7/11/2018	Average effective spread	0.2401938
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2401938
		Average book depth at 3 price increments	NA

Salesforce	8/3/2018	Average effective spread	0.24605218
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24605218
		Average book depth at 3 price increments	NA

Salesforce	8/13/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Salesforce	8/29/2018	Average effective spread	0.21529566
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21529566
		Average book depth at 3 price increments	NA

Salesforce	9/5/2018	Average effective spread	0.16916087
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16916087
		Average book depth at 3 price increments	NA

Salesforce	9/6/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

Salesforce	9/10/2018	Average effective spread	0.25044597
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25044597
		Average book depth at 3 price increments	NA

Salesforce	9/11/2018	Average effective spread	0.14938882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14938882
		Average book depth at 3 price increments	NA

Salesforce	9/19/2018	Average effective spread	0.18014535
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18014535
		Average book depth at 3 price increments	NA

Salesforce	9/21/2018	Average effective spread	0.10984472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10984472
		Average book depth at 3 price increments	NA

Salvatore	7/10/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

Salvatore	7/26/2018	Average effective spread	0.059
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.059
		Average book depth at 3 price increments	NA

Salvatore	8/8/2018	Average effective spread	0.064
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.064
		Average book depth at 3 price increments	NA

Sampo	7/24/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Sampo	7/31/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Sanofi	7/17/2018	Average effective spread	0.152
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.152
		Average book depth at 3 price increments	NA

Sanofi	7/19/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Sanofi	7/26/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Sanofi	7/31/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Sanofi	9/18/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Sanofi	9/20/2018	Average effective spread	0.17
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17
		Average book depth at 3 price increments	NA

Santander	7/2/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	7/3/2018	Average effective spread	0.01266667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01266667
		Average book depth at 3 price increments	NA

Santander	7/4/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	7/5/2018	Average effective spread	0.01266667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01266667
		Average book depth at 3 price increments	NA

Santander	7/6/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Santander	7/9/2018	Average effective spread	0.01166667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01166667
		Average book depth at 3 price increments	NA

Santander	7/10/2018	Average effective spread	0.0123
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0123
		Average book depth at 3 price increments	NA

Santander	7/11/2018	Average effective spread	0.0122
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0122
		Average book depth at 3 price increments	NA

Santander	7/12/2018	Average effective spread	0.01233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01233333
		Average book depth at 3 price increments	NA

Santander	7/13/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Santander	7/16/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	7/19/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	7/23/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Santander	7/24/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Santander	7/25/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	7/26/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Santander	7/31/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Santander	8/1/2018	Average effective spread	0.011875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011875
		Average book depth at 3 price increments	NA

Santander	8/10/2018	Average effective spread	0.0125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0125
		Average book depth at 3 price increments	NA

Santander	8/13/2018	Average effective spread	0.01325
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01325
		Average book depth at 3 price increments	NA

Santander	8/14/2018	Average effective spread	0.0119
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0119
		Average book depth at 3 price increments	NA

Santander	8/15/2018	Average effective spread	0.0118
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0118
		Average book depth at 3 price increments	NA

Santander	8/16/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Santander	8/17/2018	Average effective spread	0.0115
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0115
		Average book depth at 3 price increments	NA

Santander	8/20/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	8/21/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Santander	8/22/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	8/23/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	8/27/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	8/31/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Santander	9/5/2018	Average effective spread	0.0114
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0114
		Average book depth at 3 price increments	NA

Santander	9/6/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santander	9/14/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Santander	9/19/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Santander	9/20/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Santander	9/21/2018	Average effective spread	0.013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.013
		Average book depth at 3 price increments	NA

Santander	9/24/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Santander	9/25/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Santander	9/28/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Santos	7/11/2018	Average effective spread	0.02539618
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02539618
		Average book depth at 3 price increments	NA

Santos	7/12/2018	Average effective spread	0.0212693
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0212693
		Average book depth at 3 price increments	NA

Santos	7/19/2018	Average effective spread	0.02158675
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02158675
		Average book depth at 3 price increments	NA

SAP	7/2/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

SAP	7/9/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	7/12/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	7/13/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	7/16/2018	Average effective spread	0.204
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.204
		Average book depth at 3 price increments	NA

SAP	7/20/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	7/26/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	7/27/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	7/30/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

SAP	8/1/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

SAP	8/14/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	8/15/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	8/17/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

SAP	8/23/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	8/30/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SAP	9/6/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

SAP	9/7/2018	Average effective spread	0.205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.205
		Average book depth at 3 price increments	NA

SAP	9/10/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

SAP	9/14/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

SAP	9/17/2018	Average effective spread	0.19
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.19
		Average book depth at 3 price increments	NA

SAP	9/26/2018	Average effective spread	0.21
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/2/2018	Average effective spread	0.01713578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01713578
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/3/2018	Average effective spread	0.01801453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01801453
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/5/2018	Average effective spread	0.01738685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01738685
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/6/2018	Average effective spread	0.01723916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01723916
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/9/2018	Average effective spread	0.01683159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01683159
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/10/2018	Average effective spread	0.01707301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01707301
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/11/2018	Average effective spread	0.01713578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01713578
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/12/2018	Average effective spread	0.01987345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01987345
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/13/2018	Average effective spread	0.01625702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01625702
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/16/2018	Average effective spread	0.01749762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01749762
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/17/2018	Average effective spread	0.01621708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01621708
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/18/2018	Average effective spread	0.01757516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01757516
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/19/2018	Average effective spread	0.01728224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01728224
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/20/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/24/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/25/2018	Average effective spread	0.01801453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01801453
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/26/2018	Average effective spread	0.01709916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01709916
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/27/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-AUG18	7/30/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	8/29/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	8/30/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/12/2018	Average effective spread	0.01746531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01746531
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/13/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/17/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/18/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/19/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/20/2018	Average effective spread	0.01636686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01636686
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/21/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/25/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/26/2018	Average effective spread	0.01654994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01654994
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/27/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-NOV18	9/28/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-SEP18	7/30/2018	Average effective spread	0.01757516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01757516
		Average book depth at 3 price increments	NA

SBEAN-SEP18	7/31/2018	Average effective spread	0.01713578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01713578
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/2/2018	Average effective spread	0.01801453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01801453
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/7/2018	Average effective spread	0.01746531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01746531
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/10/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/13/2018	Average effective spread	0.01581764
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01581764
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/14/2018	Average effective spread	0.01691609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01691609
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/15/2018	Average effective spread	0.01801453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01801453
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/16/2018	Average effective spread	0.01770069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01770069
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/20/2018	Average effective spread	0.01801453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01801453
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/22/2018	Average effective spread	0.01801453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01801453
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/23/2018	Average effective spread	0.01728224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01728224
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/27/2018	Average effective spread	0.01728224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01728224
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/28/2018	Average effective spread	0.01691609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01691609
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/29/2018	Average effective spread	0.01801453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01801453
		Average book depth at 3 price increments	NA

SBEAN-SEP18	8/30/2018	Average effective spread	0.01801453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01801453
		Average book depth at 3 price increments	NA

SBM	8/20/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

SBM	8/22/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Scentre	7/4/2018	Average effective spread	0.01587261
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01587261
		Average book depth at 3 price increments	NA

Scentre	7/9/2018	Average effective spread	0.01714242
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01714242
		Average book depth at 3 price increments	NA

Scentre	7/12/2018	Average effective spread	0.01671915
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01671915
		Average book depth at 3 price increments	NA

Scentre	7/13/2018	Average effective spread	0.01714242
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01714242
		Average book depth at 3 price increments	NA

Scentre	8/6/2018	Average effective spread	0.01841223
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01841223
		Average book depth at 3 price increments	NA

Scentre	8/9/2018	Average effective spread	0.01777733
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01777733
		Average book depth at 3 price increments	NA

Scentre	8/10/2018	Average effective spread	0.01841223
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01841223
		Average book depth at 3 price increments	NA

Scentre	8/13/2018	Average effective spread	0.01841223
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01841223
		Average book depth at 3 price increments	NA

Schlumberger	7/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Schlumberger	7/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Schlumberger	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Schlumberger	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Schlumberger	8/1/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Schlumberger	8/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Schneider Electric	7/3/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Schneider Electric	7/5/2018	Average effective spread	0.16
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16
		Average book depth at 3 price increments	NA

Schneider Electric	7/19/2018	Average effective spread	0.16666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16666667
		Average book depth at 3 price increments	NA

Schneider Electric	7/20/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Seagate	7/2/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Seagate	7/10/2018	Average effective spread	0.1186323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1186323
		Average book depth at 3 price increments	NA

Seagate	7/30/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Serco	9/20/2018	Average effective spread	0.00639308
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00639308
		Average book depth at 3 price increments	NA

SES	9/18/2018	Average effective spread	0.0445
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0445
		Average book depth at 3 price increments	NA

SGDJPY	7/2/2018	Average effective spread	0.00156496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156496
		Average book depth at 3 price increments	NA

SGDJPY	7/3/2018	Average effective spread	0.00151718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151718
		Average book depth at 3 price increments	NA

SGDJPY	7/4/2018	Average effective spread	0.00151847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151847
		Average book depth at 3 price increments	NA

SGDJPY	7/6/2018	Average effective spread	0.00152622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152622
		Average book depth at 3 price increments	NA

SGDJPY	7/9/2018	Average effective spread	0.00153397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153397
		Average book depth at 3 price increments	NA

SGDJPY	7/11/2018	Average effective spread	0.0015882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015882
		Average book depth at 3 price increments	NA

SGDJPY	7/12/2018	Average effective spread	0.00154172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154172
		Average book depth at 3 price increments	NA

SGDJPY	7/13/2018	Average effective spread	0.00156108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156108
		Average book depth at 3 price increments	NA

SGDJPY	7/16/2018	Average effective spread	0.00154946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154946
		Average book depth at 3 price increments	NA

SGDJPY	7/17/2018	Average effective spread	0.00152467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152467
		Average book depth at 3 price increments	NA

SGDJPY	7/19/2018	Average effective spread	0.00153862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153862
		Average book depth at 3 price increments	NA

SGDJPY	7/20/2018	Average effective spread	0.00152739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152739
		Average book depth at 3 price increments	NA

SGDJPY	7/23/2018	Average effective spread	0.00152913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152913
		Average book depth at 3 price increments	NA

SGDJPY	7/24/2018	Average effective spread	0.00154344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154344
		Average book depth at 3 price increments	NA

SGDJPY	7/25/2018	Average effective spread	0.001555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.001555
		Average book depth at 3 price increments	NA

SGDJPY	7/26/2018	Average effective spread	0.0015146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015146
		Average book depth at 3 price increments	NA

SGDJPY	7/27/2018	Average effective spread	0.00152192
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152192
		Average book depth at 3 price increments	NA

SGDJPY	7/30/2018	Average effective spread	0.00153009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153009
		Average book depth at 3 price increments	NA

SGDJPY	7/31/2018	Average effective spread	0.00153341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153341
		Average book depth at 3 price increments	NA

SGDJPY	8/1/2018	Average effective spread	0.00152467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152467
		Average book depth at 3 price increments	NA

SGDJPY	8/2/2018	Average effective spread	0.00153009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153009
		Average book depth at 3 price increments	NA

SGDJPY	8/3/2018	Average effective spread	0.00151847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151847
		Average book depth at 3 price increments	NA

SGDJPY	8/7/2018	Average effective spread	0.00153913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153913
		Average book depth at 3 price increments	NA

SGDJPY	8/10/2018	Average effective spread	0.00153397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153397
		Average book depth at 3 price increments	NA

SGDJPY	8/15/2018	Average effective spread	0.00151073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151073
		Average book depth at 3 price increments	NA

SGDJPY	8/21/2018	Average effective spread	0.00152235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152235
		Average book depth at 3 price increments	NA

SGDJPY	8/22/2018	Average effective spread	0.00150298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150298
		Average book depth at 3 price increments	NA

SGDJPY	8/23/2018	Average effective spread	0.00150298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150298
		Average book depth at 3 price increments	NA

SGDJPY	8/24/2018	Average effective spread	0.00154946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154946
		Average book depth at 3 price increments	NA

SGDJPY	8/29/2018	Average effective spread	0.00154172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154172
		Average book depth at 3 price increments	NA

SGDJPY	9/3/2018	Average effective spread	0.00159401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00159401
		Average book depth at 3 price increments	NA

SGDJPY	9/4/2018	Average effective spread	0.00153397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153397
		Average book depth at 3 price increments	NA

SGDJPY	9/13/2018	Average effective spread	0.00151847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151847
		Average book depth at 3 price increments	NA

SGDJPY	9/14/2018	Average effective spread	0.00151847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151847
		Average book depth at 3 price increments	NA

SGDJPY	9/18/2018	Average effective spread	0.00152622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152622
		Average book depth at 3 price increments	NA

SGDJPY	9/19/2018	Average effective spread	0.00152622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152622
		Average book depth at 3 price increments	NA

SGDJPY	9/21/2018	Average effective spread	0.00152235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152235
		Average book depth at 3 price increments	NA

SGDJPY	9/25/2018	Average effective spread	0.00151331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151331
		Average book depth at 3 price increments	NA

SGDJPY	9/27/2018	Average effective spread	0.00151073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151073
		Average book depth at 3 price increments	NA

SGDJPY	9/28/2018	Average effective spread	0.00153009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153009
		Average book depth at 3 price increments	NA

SGDJPY.	7/6/2018	Average effective spread	0.0004261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004261
		Average book depth at 3 price increments	NA

SGDJPY.	7/9/2018	Average effective spread	0.00044139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044139
		Average book depth at 3 price increments	NA

SGDJPY.	7/10/2018	Average effective spread	0.00042366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042366
		Average book depth at 3 price increments	NA

SGDJPY.	7/11/2018	Average effective spread	0.0006172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006172
		Average book depth at 3 price increments	NA

SGDJPY.	7/16/2018	Average effective spread	0.0004261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004261
		Average book depth at 3 price increments	NA

SGDJPY.	7/18/2018	Average effective spread	0.00042223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042223
		Average book depth at 3 price increments	NA

SGDJPY.	7/19/2018	Average effective spread	0.0004261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004261
		Average book depth at 3 price increments	NA

SGDJPY.	7/20/2018	Average effective spread	0.0004416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004416
		Average book depth at 3 price increments	NA

SGDJPY.	7/25/2018	Average effective spread	0.00043772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043772
		Average book depth at 3 price increments	NA

SGDJPY.	8/16/2018	Average effective spread	0.00041061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041061
		Average book depth at 3 price increments	NA

SGDJPY.	9/17/2018	Average effective spread	0.00042998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042998
		Average book depth at 3 price increments	NA

SGDJPY.	9/18/2018	Average effective spread	0.0004416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004416
		Average book depth at 3 price increments	NA

SGDJPY.	9/19/2018	Average effective spread	0.00041061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041061
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/2/2018	Average effective spread	0.00153635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153635
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/3/2018	Average effective spread	0.00152312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152312
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/4/2018	Average effective spread	0.00155256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155256
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/5/2018	Average effective spread	0.00152693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152693
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/6/2018	Average effective spread	0.00153494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153494
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/9/2018	Average effective spread	0.00153268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153268
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/10/2018	Average effective spread	0.00153881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153881
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/11/2018	Average effective spread	0.00153749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153749
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/12/2018	Average effective spread	0.00154887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154887
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/13/2018	Average effective spread	0.00154481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154481
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/16/2018	Average effective spread	0.00152622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152622
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/17/2018	Average effective spread	0.001527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.001527
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/18/2018	Average effective spread	0.00154735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154735
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/19/2018	Average effective spread	0.00153494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153494
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/20/2018	Average effective spread	0.00153494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153494
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/23/2018	Average effective spread	0.00152622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152622
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/24/2018	Average effective spread	0.0015288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015288
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/25/2018	Average effective spread	0.00152364
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152364
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/26/2018	Average effective spread	0.00154172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154172
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/27/2018	Average effective spread	0.00154172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154172
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/30/2018	Average effective spread	0.00153784
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153784
		Average book depth at 3 price increments	NA

SGDJPYmicro	7/31/2018	Average effective spread	0.00153311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153311
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/1/2018	Average effective spread	0.00153231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153231
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/2/2018	Average effective spread	0.00150814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150814
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/3/2018	Average effective spread	0.00152622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152622
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/6/2018	Average effective spread	0.00153707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153707
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/7/2018	Average effective spread	0.00151847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151847
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/8/2018	Average effective spread	0.00152041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152041
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/9/2018	Average effective spread	0.00154559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154559
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/10/2018	Average effective spread	0.00154282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154282
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/13/2018	Average effective spread	0.00153507
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153507
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/15/2018	Average effective spread	0.00151073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151073
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/16/2018	Average effective spread	0.00151331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151331
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/17/2018	Average effective spread	0.00161144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00161144
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/20/2018	Average effective spread	0.00158303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00158303
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/21/2018	Average effective spread	0.00153397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153397
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/22/2018	Average effective spread	0.00151847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151847
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/23/2018	Average effective spread	0.00148748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00148748
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/24/2018	Average effective spread	0.00151331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151331
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/27/2018	Average effective spread	0.00155915
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155915
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/28/2018	Average effective spread	0.00155205
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155205
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/29/2018	Average effective spread	0.00152041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152041
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/30/2018	Average effective spread	0.00151847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151847
		Average book depth at 3 price increments	NA

SGDJPYmicro	8/31/2018	Average effective spread	0.00152622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152622
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/3/2018	Average effective spread	0.00158599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00158599
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/4/2018	Average effective spread	0.00151073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151073
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/5/2018	Average effective spread	0.00153707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153707
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/7/2018	Average effective spread	0.00155979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155979
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/11/2018	Average effective spread	0.00152622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152622
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/13/2018	Average effective spread	0.00153862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153862
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/14/2018	Average effective spread	0.00161144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00161144
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/18/2018	Average effective spread	0.0015146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015146
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/20/2018	Average effective spread	0.00156883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00156883
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/21/2018	Average effective spread	0.00154946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154946
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/24/2018	Average effective spread	0.00151073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151073
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/27/2018	Average effective spread	0.0015146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015146
		Average book depth at 3 price increments	NA

SGDJPYmicro	9/28/2018	Average effective spread	0.0015146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0015146
		Average book depth at 3 price increments	NA

SGL	9/13/2018	Average effective spread	0.17
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17
		Average book depth at 3 price increments	NA

SHELL	7/2/2018	Average effective spread	0.04836504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04836504
		Average book depth at 3 price increments	NA

SHELL	7/3/2018	Average effective spread	0.04836504
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04836504
		Average book depth at 3 price increments	NA

SHELL	7/23/2018	Average effective spread	0.05114464
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05114464
		Average book depth at 3 price increments	NA

SHELL	7/24/2018	Average effective spread	0.05114464
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05114464
		Average book depth at 3 price increments	NA

Siemens	7/2/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

Siemens	7/4/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	7/9/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

Siemens	7/10/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

Siemens	7/13/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	7/18/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	7/19/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

Siemens	7/23/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

Siemens	8/1/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	8/2/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

Siemens	8/6/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	8/10/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	8/20/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	8/23/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	9/7/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Siemens	9/11/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

Siemens	9/24/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

Siemens	9/26/2018	Average effective spread	0.25
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25
		Average book depth at 3 price increments	NA

SILVER	7/2/2018	Average effective spread	0.03285621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03285621
		Average book depth at 3 price increments	NA

SILVER	7/3/2018	Average effective spread	0.03256839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03256839
		Average book depth at 3 price increments	NA

SILVER	7/4/2018	Average effective spread	0.03362818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03362818
		Average book depth at 3 price increments	NA

SILVER	7/5/2018	Average effective spread	0.03320279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03320279
		Average book depth at 3 price increments	NA

SILVER	7/6/2018	Average effective spread	0.0333285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0333285
		Average book depth at 3 price increments	NA

SILVER	7/9/2018	Average effective spread	0.03366375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03366375
		Average book depth at 3 price increments	NA

SILVER	7/10/2018	Average effective spread	0.03376004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03376004
		Average book depth at 3 price increments	NA

SILVER	7/11/2018	Average effective spread	0.03267677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03267677
		Average book depth at 3 price increments	NA

SILVER	7/12/2018	Average effective spread	0.03190122
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03190122
		Average book depth at 3 price increments	NA

SILVER	7/13/2018	Average effective spread	0.03287479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03287479
		Average book depth at 3 price increments	NA

SILVER	7/16/2018	Average effective spread	0.03199825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03199825
		Average book depth at 3 price increments	NA

SILVER	7/17/2018	Average effective spread	0.03164499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03164499
		Average book depth at 3 price increments	NA

SILVER	7/18/2018	Average effective spread	0.03240997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03240997
		Average book depth at 3 price increments	NA

SILVER	7/19/2018	Average effective spread	0.03181931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03181931
		Average book depth at 3 price increments	NA

SILVER	7/20/2018	Average effective spread	0.03225773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03225773
		Average book depth at 3 price increments	NA

SILVER	7/23/2018	Average effective spread	0.03205556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03205556
		Average book depth at 3 price increments	NA

SILVER	7/24/2018	Average effective spread	0.03170223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03170223
		Average book depth at 3 price increments	NA

SILVER	7/25/2018	Average effective spread	0.03221397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03221397
		Average book depth at 3 price increments	NA

SILVER	7/26/2018	Average effective spread	0.03269664
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03269664
		Average book depth at 3 price increments	NA

SILVER	7/27/2018	Average effective spread	0.032323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.032323
		Average book depth at 3 price increments	NA

SILVER	7/30/2018	Average effective spread	0.03200809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03200809
		Average book depth at 3 price increments	NA

SILVER	7/31/2018	Average effective spread	0.03244374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03244374
		Average book depth at 3 price increments	NA

SILVER	8/1/2018	Average effective spread	0.03241303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03241303
		Average book depth at 3 price increments	NA

SILVER	8/2/2018	Average effective spread	0.03317311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03317311
		Average book depth at 3 price increments	NA

SILVER	8/3/2018	Average effective spread	0.03314445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03314445
		Average book depth at 3 price increments	NA

SILVER	8/6/2018	Average effective spread	0.0322797
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0322797
		Average book depth at 3 price increments	NA

SILVER	8/7/2018	Average effective spread	0.03194912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03194912
		Average book depth at 3 price increments	NA

SILVER	8/8/2018	Average effective spread	0.03201189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03201189
		Average book depth at 3 price increments	NA

SILVER	8/9/2018	Average effective spread	0.03185497
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03185497
		Average book depth at 3 price increments	NA

SILVER	8/10/2018	Average effective spread	0.03213197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03213197
		Average book depth at 3 price increments	NA

SILVER	8/13/2018	Average effective spread	0.03208327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03208327
		Average book depth at 3 price increments	NA

SILVER	8/14/2018	Average effective spread	0.03244081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03244081
		Average book depth at 3 price increments	NA

SILVER	8/15/2018	Average effective spread	0.0319282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0319282
		Average book depth at 3 price increments	NA

SILVER	8/16/2018	Average effective spread	0.03230481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03230481
		Average book depth at 3 price increments	NA

SILVER	8/17/2018	Average effective spread	0.03206278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03206278
		Average book depth at 3 price increments	NA

SILVER	8/20/2018	Average effective spread	0.03230727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03230727
		Average book depth at 3 price increments	NA

SILVER	8/21/2018	Average effective spread	0.03240419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03240419
		Average book depth at 3 price increments	NA

SILVER	8/22/2018	Average effective spread	0.03256425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03256425
		Average book depth at 3 price increments	NA

SILVER	8/23/2018	Average effective spread	0.03233829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03233829
		Average book depth at 3 price increments	NA

SILVER	8/24/2018	Average effective spread	0.032044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.032044
		Average book depth at 3 price increments	NA

SILVER	8/27/2018	Average effective spread	0.03219449
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03219449
		Average book depth at 3 price increments	NA

SILVER	8/28/2018	Average effective spread	0.03197326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03197326
		Average book depth at 3 price increments	NA

SILVER	8/29/2018	Average effective spread	0.03503314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03503314
		Average book depth at 3 price increments	NA

SILVER	8/30/2018	Average effective spread	0.03205635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03205635
		Average book depth at 3 price increments	NA

SILVER	8/31/2018	Average effective spread	0.03254919
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03254919
		Average book depth at 3 price increments	NA

SILVER	9/3/2018	Average effective spread	0.03433014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03433014
		Average book depth at 3 price increments	NA

SILVER	9/4/2018	Average effective spread	0.03199525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03199525
		Average book depth at 3 price increments	NA

SILVER	9/5/2018	Average effective spread	0.03187278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03187278
		Average book depth at 3 price increments	NA

SILVER	9/6/2018	Average effective spread	0.03243762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03243762
		Average book depth at 3 price increments	NA

SILVER	9/7/2018	Average effective spread	0.03263279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03263279
		Average book depth at 3 price increments	NA

SILVER	9/10/2018	Average effective spread	0.0319282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0319282
		Average book depth at 3 price increments	NA

SILVER	9/11/2018	Average effective spread	0.03147179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03147179
		Average book depth at 3 price increments	NA

SILVER	9/12/2018	Average effective spread	0.03243558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03243558
		Average book depth at 3 price increments	NA

SILVER	9/13/2018	Average effective spread	0.03182818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03182818
		Average book depth at 3 price increments	NA

SILVER	9/14/2018	Average effective spread	0.03163528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03163528
		Average book depth at 3 price increments	NA

SILVER	9/17/2018	Average effective spread	0.03223443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03223443
		Average book depth at 3 price increments	NA

SILVER	9/18/2018	Average effective spread	0.03246779
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03246779
		Average book depth at 3 price increments	NA

SILVER	9/19/2018	Average effective spread	0.03222112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03222112
		Average book depth at 3 price increments	NA

SILVER	9/20/2018	Average effective spread	0.03212348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03212348
		Average book depth at 3 price increments	NA

SILVER	9/21/2018	Average effective spread	0.032037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.032037
		Average book depth at 3 price increments	NA

SILVER	9/24/2018	Average effective spread	0.03244081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03244081
		Average book depth at 3 price increments	NA

SILVER	9/25/2018	Average effective spread	0.03193443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03193443
		Average book depth at 3 price increments	NA

SILVER	9/26/2018	Average effective spread	0.03236253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03236253
		Average book depth at 3 price increments	NA

SILVER	9/27/2018	Average effective spread	0.03219254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03219254
		Average book depth at 3 price increments	NA

SILVER	9/28/2018	Average effective spread	0.03197989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03197989
		Average book depth at 3 price increments	NA

SILVER.	7/2/2018	Average effective spread	0.02768087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02768087
		Average book depth at 3 price increments	NA

SILVER.	7/3/2018	Average effective spread	0.02670072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02670072
		Average book depth at 3 price increments	NA

SILVER.	7/4/2018	Average effective spread	0.02818302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02818302
		Average book depth at 3 price increments	NA

SILVER.	7/5/2018	Average effective spread	0.02744826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02744826
		Average book depth at 3 price increments	NA

SILVER.	7/6/2018	Average effective spread	0.02899901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02899901
		Average book depth at 3 price increments	NA

SILVER.	7/9/2018	Average effective spread	0.0286224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0286224
		Average book depth at 3 price increments	NA

SILVER.	7/10/2018	Average effective spread	0.02841317
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02841317
		Average book depth at 3 price increments	NA

SILVER.	7/11/2018	Average effective spread	0.02753441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02753441
		Average book depth at 3 price increments	NA

SILVER.	7/12/2018	Average effective spread	0.02680211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02680211
		Average book depth at 3 price increments	NA

SILVER.	7/13/2018	Average effective spread	0.02782733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02782733
		Average book depth at 3 price increments	NA

SILVER.	7/16/2018	Average effective spread	0.02665565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02665565
		Average book depth at 3 price increments	NA

SILVER.	7/17/2018	Average effective spread	0.02662636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02662636
		Average book depth at 3 price increments	NA

SILVER.	7/18/2018	Average effective spread	0.02688999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02688999
		Average book depth at 3 price increments	NA

SILVER.	7/19/2018	Average effective spread	0.02682524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02682524
		Average book depth at 3 price increments	NA

SILVER.	7/20/2018	Average effective spread	0.02746118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02746118
		Average book depth at 3 price increments	NA

SILVER.	7/23/2018	Average effective spread	0.02694857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02694857
		Average book depth at 3 price increments	NA

SILVER.	7/24/2018	Average effective spread	0.02598612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02598612
		Average book depth at 3 price increments	NA

SILVER.	7/25/2018	Average effective spread	0.02743677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02743677
		Average book depth at 3 price increments	NA

SILVER.	7/26/2018	Average effective spread	0.02757103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02757103
		Average book depth at 3 price increments	NA

SILVER.	7/27/2018	Average effective spread	0.02710419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02710419
		Average book depth at 3 price increments	NA

SILVER.	7/30/2018	Average effective spread	0.02694857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02694857
		Average book depth at 3 price increments	NA

SILVER.	7/31/2018	Average effective spread	0.02653849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02653849
		Average book depth at 3 price increments	NA

SILVER.	8/1/2018	Average effective spread	0.02647258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02647258
		Average book depth at 3 price increments	NA

SILVER.	8/2/2018	Average effective spread	0.02688999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02688999
		Average book depth at 3 price increments	NA

SILVER.	8/3/2018	Average effective spread	0.02706574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02706574
		Average book depth at 3 price increments	NA

SILVER.	8/6/2018	Average effective spread	0.02724149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02724149
		Average book depth at 3 price increments	NA

SILVER.	8/7/2018	Average effective spread	0.02658242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02658242
		Average book depth at 3 price increments	NA

SILVER.	8/8/2018	Average effective spread	0.02853378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02853378
		Average book depth at 3 price increments	NA

SILVER.	8/9/2018	Average effective spread	0.02636273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02636273
		Average book depth at 3 price increments	NA

SILVER.	8/13/2018	Average effective spread	0.02680211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02680211
		Average book depth at 3 price increments	NA

SILVER.	8/15/2018	Average effective spread	0.0259633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0259633
		Average book depth at 3 price increments	NA

SILVER.	8/16/2018	Average effective spread	0.02746118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02746118
		Average book depth at 3 price increments	NA

SILVER.	8/20/2018	Average effective spread	0.02782733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02782733
		Average book depth at 3 price increments	NA

SILVER.	8/21/2018	Average effective spread	0.02665565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02665565
		Average book depth at 3 price increments	NA

SILVER.	8/22/2018	Average effective spread	0.02680211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02680211
		Average book depth at 3 price increments	NA

SILVER.	8/23/2018	Average effective spread	0.02855963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02855963
		Average book depth at 3 price increments	NA

SILVER.	8/24/2018	Average effective spread	0.02692194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02692194
		Average book depth at 3 price increments	NA

SILVER.	8/27/2018	Average effective spread	0.02790056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02790056
		Average book depth at 3 price increments	NA

SILVER.	8/28/2018	Average effective spread	0.02548398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02548398
		Average book depth at 3 price increments	NA

SILVER.	8/29/2018	Average effective spread	0.02658242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02658242
		Average book depth at 3 price increments	NA

SILVER.	8/30/2018	Average effective spread	0.02680211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02680211
		Average book depth at 3 price increments	NA

SILVER.	9/3/2018	Average effective spread	0.03163528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03163528
		Average book depth at 3 price increments	NA

SILVER.	9/4/2018	Average effective spread	0.02655801
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02655801
		Average book depth at 3 price increments	NA

SILVER.	9/5/2018	Average effective spread	0.02686488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02686488
		Average book depth at 3 price increments	NA

SILVER.	9/6/2018	Average effective spread	0.0271616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0271616
		Average book depth at 3 price increments	NA

SILVER.	9/7/2018	Average effective spread	0.02675329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02675329
		Average book depth at 3 price increments	NA

SILVER.	9/10/2018	Average effective spread	0.02709503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02709503
		Average book depth at 3 price increments	NA

SILVER.	9/11/2018	Average effective spread	0.02636273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02636273
		Average book depth at 3 price increments	NA

SILVER.	9/12/2018	Average effective spread	0.0270218
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0270218
		Average book depth at 3 price increments	NA

SILVER.	9/13/2018	Average effective spread	0.02671424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02671424
		Average book depth at 3 price increments	NA

SILVER.	9/14/2018	Average effective spread	0.02636273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02636273
		Average book depth at 3 price increments	NA

SILVER.	9/17/2018	Average effective spread	0.02694857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02694857
		Average book depth at 3 price increments	NA

SILVER.	9/18/2018	Average effective spread	0.02899901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02899901
		Average book depth at 3 price increments	NA

SILVER.	9/19/2018	Average effective spread	0.02753441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02753441
		Average book depth at 3 price increments	NA

SILVER.	9/20/2018	Average effective spread	0.02724149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02724149
		Average book depth at 3 price increments	NA

SILVER.	9/21/2018	Average effective spread	0.02665565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02665565
		Average book depth at 3 price increments	NA

SILVER.	9/24/2018	Average effective spread	0.02719965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02719965
		Average book depth at 3 price increments	NA

SILVER.	9/25/2018	Average effective spread	0.02699042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02699042
		Average book depth at 3 price increments	NA

SILVER.	9/26/2018	Average effective spread	0.02750512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02750512
		Average book depth at 3 price increments	NA

SILVER.	9/27/2018	Average effective spread	0.02659707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02659707
		Average book depth at 3 price increments	NA

SILVER.	9/28/2018	Average effective spread	0.02682796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02682796
		Average book depth at 3 price increments	NA

SILVERmicro	7/2/2018	Average effective spread	0.03245499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03245499
		Average book depth at 3 price increments	NA

SILVERmicro	7/3/2018	Average effective spread	0.03212935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03212935
		Average book depth at 3 price increments	NA

SILVERmicro	7/4/2018	Average effective spread	0.03352854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03352854
		Average book depth at 3 price increments	NA

SILVERmicro	7/5/2018	Average effective spread	0.03378453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03378453
		Average book depth at 3 price increments	NA

SILVERmicro	7/6/2018	Average effective spread	0.03367502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03367502
		Average book depth at 3 price increments	NA

SILVERmicro	7/9/2018	Average effective spread	0.03405186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03405186
		Average book depth at 3 price increments	NA

SILVERmicro	7/10/2018	Average effective spread	0.03381265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03381265
		Average book depth at 3 price increments	NA

SILVERmicro	7/11/2018	Average effective spread	0.03252277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03252277
		Average book depth at 3 price increments	NA

SILVERmicro	7/12/2018	Average effective spread	0.03227133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03227133
		Average book depth at 3 price increments	NA

SILVERmicro	7/13/2018	Average effective spread	0.03354311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03354311
		Average book depth at 3 price increments	NA

SILVERmicro	7/16/2018	Average effective spread	0.0322859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0322859
		Average book depth at 3 price increments	NA

SILVERmicro	7/17/2018	Average effective spread	0.03166265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03166265
		Average book depth at 3 price increments	NA

SILVERmicro	7/18/2018	Average effective spread	0.03232055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03232055
		Average book depth at 3 price increments	NA

SILVERmicro	7/19/2018	Average effective spread	0.0316256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0316256
		Average book depth at 3 price increments	NA

SILVERmicro	7/20/2018	Average effective spread	0.03231698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03231698
		Average book depth at 3 price increments	NA

SILVERmicro	7/23/2018	Average effective spread	0.0325556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0325556
		Average book depth at 3 price increments	NA

SILVERmicro	7/24/2018	Average effective spread	0.03163528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03163528
		Average book depth at 3 price increments	NA

SILVERmicro	7/25/2018	Average effective spread	0.03253496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03253496
		Average book depth at 3 price increments	NA

SILVERmicro	7/26/2018	Average effective spread	0.03247929
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03247929
		Average book depth at 3 price increments	NA

SILVERmicro	7/27/2018	Average effective spread	0.03242668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03242668
		Average book depth at 3 price increments	NA

SILVERmicro	7/30/2018	Average effective spread	0.03199114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03199114
		Average book depth at 3 price increments	NA

SILVERmicro	7/31/2018	Average effective spread	0.03282118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03282118
		Average book depth at 3 price increments	NA

SILVERmicro	8/1/2018	Average effective spread	0.03229162
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03229162
		Average book depth at 3 price increments	NA

SILVERmicro	8/2/2018	Average effective spread	0.03251404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03251404
		Average book depth at 3 price increments	NA

SILVERmicro	8/3/2018	Average effective spread	0.03231962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03231962
		Average book depth at 3 price increments	NA

SILVERmicro	8/6/2018	Average effective spread	0.03273114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03273114
		Average book depth at 3 price increments	NA

SILVERmicro	8/7/2018	Average effective spread	0.03187694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03187694
		Average book depth at 3 price increments	NA

SILVERmicro	8/8/2018	Average effective spread	0.03175116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03175116
		Average book depth at 3 price increments	NA

SILVERmicro	8/9/2018	Average effective spread	0.03199543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03199543
		Average book depth at 3 price increments	NA

SILVERmicro	8/10/2018	Average effective spread	0.03240579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03240579
		Average book depth at 3 price increments	NA

SILVERmicro	8/13/2018	Average effective spread	0.03212958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03212958
		Average book depth at 3 price increments	NA

SILVERmicro	8/14/2018	Average effective spread	0.03260654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03260654
		Average book depth at 3 price increments	NA

SILVERmicro	8/15/2018	Average effective spread	0.03188052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03188052
		Average book depth at 3 price increments	NA

SILVERmicro	8/16/2018	Average effective spread	0.03235861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03235861
		Average book depth at 3 price increments	NA

SILVERmicro	8/17/2018	Average effective spread	0.03200875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03200875
		Average book depth at 3 price increments	NA

SILVERmicro	8/20/2018	Average effective spread	0.03237761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03237761
		Average book depth at 3 price increments	NA

SILVERmicro	8/21/2018	Average effective spread	0.03223695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03223695
		Average book depth at 3 price increments	NA

SILVERmicro	8/22/2018	Average effective spread	0.03224132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03224132
		Average book depth at 3 price increments	NA

SILVERmicro	8/23/2018	Average effective spread	0.03205469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03205469
		Average book depth at 3 price increments	NA

SILVERmicro	8/24/2018	Average effective spread	0.03212781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03212781
		Average book depth at 3 price increments	NA

SILVERmicro	8/27/2018	Average effective spread	0.0323756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0323756
		Average book depth at 3 price increments	NA

SILVERmicro	8/28/2018	Average effective spread	0.03183944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03183944
		Average book depth at 3 price increments	NA

SILVERmicro	8/29/2018	Average effective spread	0.03290173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03290173
		Average book depth at 3 price increments	NA

SILVERmicro	8/30/2018	Average effective spread	0.03220749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03220749
		Average book depth at 3 price increments	NA

SILVERmicro	8/31/2018	Average effective spread	0.03226737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03226737
		Average book depth at 3 price increments	NA

SILVERmicro	9/3/2018	Average effective spread	0.03360293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03360293
		Average book depth at 3 price increments	NA

SILVERmicro	9/4/2018	Average effective spread	0.03192502
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03192502
		Average book depth at 3 price increments	NA

SILVERmicro	9/5/2018	Average effective spread	0.03177102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03177102
		Average book depth at 3 price increments	NA

SILVERmicro	9/6/2018	Average effective spread	0.03226748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03226748
		Average book depth at 3 price increments	NA

SILVERmicro	9/7/2018	Average effective spread	0.0321613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0321613
		Average book depth at 3 price increments	NA

SILVERmicro	9/10/2018	Average effective spread	0.0343814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0343814
		Average book depth at 3 price increments	NA

SILVERmicro	9/11/2018	Average effective spread	0.03174073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03174073
		Average book depth at 3 price increments	NA

SILVERmicro	9/12/2018	Average effective spread	0.0321196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0321196
		Average book depth at 3 price increments	NA

SILVERmicro	9/13/2018	Average effective spread	0.03166685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03166685
		Average book depth at 3 price increments	NA

SILVERmicro	9/14/2018	Average effective spread	0.03174513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03174513
		Average book depth at 3 price increments	NA

SILVERmicro	9/17/2018	Average effective spread	0.03185497
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03185497
		Average book depth at 3 price increments	NA

SILVERmicro	9/18/2018	Average effective spread	0.03220271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03220271
		Average book depth at 3 price increments	NA

SILVERmicro	9/19/2018	Average effective spread	0.03179823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03179823
		Average book depth at 3 price increments	NA

SILVERmicro	9/20/2018	Average effective spread	0.03240138
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03240138
		Average book depth at 3 price increments	NA

SILVERmicro	9/21/2018	Average effective spread	0.03208895
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03208895
		Average book depth at 3 price increments	NA

SILVERmicro	9/24/2018	Average effective spread	0.03216633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03216633
		Average book depth at 3 price increments	NA

SILVERmicro	9/25/2018	Average effective spread	0.03197412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03197412
		Average book depth at 3 price increments	NA

SILVERmicro	9/26/2018	Average effective spread	0.03208052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03208052
		Average book depth at 3 price increments	NA

SILVERmicro	9/27/2018	Average effective spread	0.03204123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.03204123
		Average book depth at 3 price increments	NA

SILVERmicro	9/28/2018	Average effective spread	0.0319684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0319684
		Average book depth at 3 price increments	NA

SING-AUG18	7/27/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-AUG18	8/2/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-AUG18	8/3/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-AUG18	8/7/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-AUG18	8/22/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-AUG18	8/23/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-AUG18	8/30/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SINGCash	7/2/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/3/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/5/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/6/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/9/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/11/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/12/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/13/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/16/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/17/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/18/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/19/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/20/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/23/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/24/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/25/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/26/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/27/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	7/31/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/1/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/2/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/3/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/6/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/7/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/8/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/9/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/10/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/13/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/14/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/15/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/16/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/17/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/20/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/21/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/23/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/24/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/30/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	8/31/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/3/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/5/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/6/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/10/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/11/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/12/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/13/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/14/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/17/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/18/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/19/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/20/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/24/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/26/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SINGCash	9/28/2018	Average effective spread	0.41645043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.41645043
		Average book depth at 3 price increments	NA

SING-JUL18	7/2/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/3/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/4/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/5/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/6/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/10/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/11/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/12/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/13/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/16/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/19/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/20/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/23/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/27/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-JUL18	7/30/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-OCT18	9/26/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-SEP18	9/17/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-SEP18	9/25/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

SING-SEP18	9/26/2018	Average effective spread	0.57662368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.57662368
		Average book depth at 3 price increments	NA

Sirius XM	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	8/1/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sirius XM	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

SKF	7/6/2018	Average effective spread	0.04363146
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04363146
		Average book depth at 3 price increments	NA

SKY	7/12/2018	Average effective spread	0.03446704
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03446704
		Average book depth at 3 price increments	NA

SKY	7/16/2018	Average effective spread	0.03446704
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03446704
		Average book depth at 3 price increments	NA

SKY	7/17/2018	Average effective spread	0.03446704
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03446704
		Average book depth at 3 price increments	NA

SKY	7/19/2018	Average effective spread	0.04558544
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04558544
		Average book depth at 3 price increments	NA

SKY	7/26/2018	Average effective spread	0.02890784
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02890784
		Average book depth at 3 price increments	NA

SKY	7/27/2018	Average effective spread	0.03446704
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03446704
		Average book depth at 3 price increments	NA

SKY	7/31/2018	Average effective spread	0.03446704
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03446704
		Average book depth at 3 price increments	NA

SKY	8/1/2018	Average effective spread	0.02890784
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02890784
		Average book depth at 3 price increments	NA

Skyworks	7/10/2018	Average effective spread	0.18453914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18453914
		Average book depth at 3 price increments	NA

Skyworks	7/20/2018	Average effective spread	0.17135777
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17135777
		Average book depth at 3 price increments	NA

Skyworks	7/23/2018	Average effective spread	0.17575156
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.17575156
		Average book depth at 3 price increments	NA

Smith & Nephew	7/26/2018	Average effective spread	0.055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055592
		Average book depth at 3 price increments	NA

Smith & Nephew	7/27/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Smiths Group	7/10/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Snam	7/3/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Snam	7/4/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Snam	7/5/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Snam	7/9/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Snam	7/16/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Snam	7/26/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Snam	7/27/2018	Average effective spread	0.0086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0086
		Average book depth at 3 price increments	NA

Snam	9/10/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Snam	9/20/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Snam	9/21/2018	Average effective spread	0.009
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.009
		Average book depth at 3 price increments	NA

Snam	9/28/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

Snap	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Snap	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Snap	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Snap	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Snap	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sobi	9/27/2018	Average effective spread	0.07659744
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07659744
		Average book depth at 3 price increments	NA

SocieteGen	7/3/2018	Average effective spread	0.09966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09966667
		Average book depth at 3 price increments	NA

SocieteGen	7/4/2018	Average effective spread	0.093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.093
		Average book depth at 3 price increments	NA

SocieteGen	7/12/2018	Average effective spread	0.098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.098
		Average book depth at 3 price increments	NA

SocieteGen	7/13/2018	Average effective spread	0.098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.098
		Average book depth at 3 price increments	NA

SocieteGen	7/16/2018	Average effective spread	0.098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.098
		Average book depth at 3 price increments	NA

SocieteGen	7/19/2018	Average effective spread	0.098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.098
		Average book depth at 3 price increments	NA

SocieteGen	9/4/2018	Average effective spread	0.098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.098
		Average book depth at 3 price increments	NA

SocieteGen	9/12/2018	Average effective spread	0.098
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.098
		Average book depth at 3 price increments	NA

Sodexo	7/17/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Sodexo	7/19/2018	Average effective spread	0.236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.236
		Average book depth at 3 price increments	NA

Sodexo	7/20/2018	Average effective spread	0.27
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.27
		Average book depth at 3 price increments	NA

Sodexo	7/23/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Sodexo	7/25/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Sodexo	7/26/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Sodexo	8/8/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Sodexo	8/10/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Sonae	7/9/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Sonae	7/11/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Sonae	7/13/2018	Average effective spread	0.00375
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00375
		Average book depth at 3 price increments	NA

Sonae	7/16/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Sonae	7/23/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Sonae	7/24/2018	Average effective spread	0.0058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0058
		Average book depth at 3 price increments	NA

Sonae	7/25/2018	Average effective spread	0.0045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0045
		Average book depth at 3 price increments	NA

Sonae	7/26/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Sonae	7/27/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Sonae	7/31/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Sonae	8/1/2018	Average effective spread	0.0035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0035
		Average book depth at 3 price increments	NA

Sonae	8/2/2018	Average effective spread	0.003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.003
		Average book depth at 3 price increments	NA

Sonae	8/3/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Sonae	9/13/2018	Average effective spread	0.004
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.004
		Average book depth at 3 price increments	NA

Sonae	9/17/2018	Average effective spread	0.008
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.008
		Average book depth at 3 price increments	NA

Sonae	9/24/2018	Average effective spread	0.00425
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00425
		Average book depth at 3 price increments	NA

Sonae	9/28/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

Southern	7/5/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Southern	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Southern	9/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Southern	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Southwestern Energy	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Southwestern Energy	9/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Southwestern Energy	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Southwestern Energy	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Southwestern Energy	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/2/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/3/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/4/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/5/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/6/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/9/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/10/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/11/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/12/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/13/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/16/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/17/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/18/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/19/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/20/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/23/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/24/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/25/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/26/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/27/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/30/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	7/31/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/1/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/3/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/6/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/7/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/8/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/9/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/10/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/13/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/14/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/15/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/16/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/17/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/20/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/21/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/22/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/23/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/24/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/28/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/29/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/30/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	8/31/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/3/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/4/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/5/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/6/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/7/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/10/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/11/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/12/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/13/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/14/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/17/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/18/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/19/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/20/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/21/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/24/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/25/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/26/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/27/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SPAIN35Cash	9/28/2018	Average effective spread	6
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6
		Average book depth at 3 price increments	NA

SportsDirect	9/21/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

SportsDirect	9/26/2018	Average effective spread	0.01556576
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01556576
		Average book depth at 3 price increments	NA

SportsDirect	9/27/2018	Average effective spread	0.01556576
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01556576
		Average book depth at 3 price increments	NA

Sprint	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	7/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	8/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	9/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	9/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Sprint	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Square	9/25/2018	Average effective spread	0.07352273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07352273
		Average book depth at 3 price increments	NA

Square	9/27/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Square	9/28/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

SSAB	9/5/2018	Average effective spread	0.00969588
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00969588
		Average book depth at 3 price increments	NA

SSAB	9/6/2018	Average effective spread	0.01454382
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01454382
		Average book depth at 3 price increments	NA

SSE	7/10/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Standard Life	8/20/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Standard Life	8/29/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Standard Life	9/20/2018	Average effective spread	0.0389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0389144
		Average book depth at 3 price increments	NA

Starbucks	7/3/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Starbucks	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/9/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Starbucks	7/10/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Starbucks	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	7/27/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Starbucks	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	8/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	8/22/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	8/27/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Starbucks	9/12/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Starbucks	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Starbucks	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

State Street	8/6/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

State Street	8/7/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

State Street	8/13/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

State Street	9/17/2018	Average effective spread	0.08494659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08494659
		Average book depth at 3 price increments	NA

State Street	9/18/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

StdCharter	7/30/2018	Average effective spread	0.01778944
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01778944
		Average book depth at 3 price increments	NA

StdCharter	8/22/2018	Average effective spread	0.01778944
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01778944
		Average book depth at 3 price increments	NA

StdCharter	8/28/2018	Average effective spread	0.01778944
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01778944
		Average book depth at 3 price increments	NA

StdCharter	8/31/2018	Average effective spread	0.01445392
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01445392
		Average book depth at 3 price increments	NA

StdCharter	9/20/2018	Average effective spread	0.0166776
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0166776
		Average book depth at 3 price increments	NA

St James	9/17/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

St James	9/19/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

St James	9/20/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

St James	9/24/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

St James	9/28/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

STMicroelectronics	7/5/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

STMicroelectronics	7/9/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	7/10/2018	Average effective spread	0.05181818
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05181818
		Average book depth at 3 price increments	NA

STMicroelectronics	7/11/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	7/12/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

STMicroelectronics	7/13/2018	Average effective spread	0.04833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04833333
		Average book depth at 3 price increments	NA

STMicroelectronics	7/16/2018	Average effective spread	0.0525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0525
		Average book depth at 3 price increments	NA

STMicroelectronics	7/17/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

STMicroelectronics	7/18/2018	Average effective spread	0.05125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05125
		Average book depth at 3 price increments	NA

STMicroelectronics	7/20/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

STMicroelectronics	7/23/2018	Average effective spread	0.0575
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0575
		Average book depth at 3 price increments	NA

STMicroelectronics	7/25/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

STMicroelectronics	7/26/2018	Average effective spread	0.0525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0525
		Average book depth at 3 price increments	NA

STMicroelectronics	7/27/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	7/30/2018	Average effective spread	0.0575
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0575
		Average book depth at 3 price increments	NA

STMicroelectronics	8/1/2018	Average effective spread	0.0525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0525
		Average book depth at 3 price increments	NA

STMicroelectronics	8/6/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	8/10/2018	Average effective spread	0.0525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0525
		Average book depth at 3 price increments	NA

STMicroelectronics	8/13/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	8/14/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	8/16/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

STMicroelectronics	8/17/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	8/21/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	8/23/2018	Average effective spread	0.045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.045
		Average book depth at 3 price increments	NA

STMicroelectronics	8/24/2018	Average effective spread	0.0475
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0475
		Average book depth at 3 price increments	NA

STMicroelectronics	8/28/2018	Average effective spread	0.05166667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05166667
		Average book depth at 3 price increments	NA

STMicroelectronics	8/29/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	8/30/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	9/4/2018	Average effective spread	0.0525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0525
		Average book depth at 3 price increments	NA

STMicroelectronics	9/5/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	9/7/2018	Average effective spread	0.05333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05333333
		Average book depth at 3 price increments	NA

STMicroelectronics	9/10/2018	Average effective spread	0.05333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05333333
		Average book depth at 3 price increments	NA

STMicroelectronics	9/12/2018	Average effective spread	0.05526316
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05526316
		Average book depth at 3 price increments	NA

STMicroelectronics	9/13/2018	Average effective spread	0.07
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07
		Average book depth at 3 price increments	NA

STMicroelectronics	9/14/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

STMicroelectronics	9/17/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

STMicroelectronics	9/18/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

STMicroelectronics	9/27/2018	Average effective spread	0.0525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0525
		Average book depth at 3 price increments	NA

STMicroelectronics	9/28/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Stora Enso	9/6/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Stora Enso	9/7/2018	Average effective spread	0.046
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.046
		Average book depth at 3 price increments	NA

Stora Enso	9/11/2018	Average effective spread	0.041
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.041
		Average book depth at 3 price increments	NA

Stora Enso	9/12/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

Storebrand	8/14/2018	Average effective spread	0.01958938
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01958938
		Average book depth at 3 price increments	NA

Storebrand	8/16/2018	Average effective spread	0.01548689
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01548689
		Average book depth at 3 price increments	NA

SUGAR-MAR19	9/26/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-MAR19	9/27/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-MAR19	9/28/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/2/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/3/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/5/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/6/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/9/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/10/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/11/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/12/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/13/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/16/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/17/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/18/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/19/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/20/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/23/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/24/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/25/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/26/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/27/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/30/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	7/31/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/1/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/2/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/3/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/6/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/7/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/8/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/9/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/10/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/13/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/14/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/15/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/17/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/20/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/21/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/22/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/24/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/27/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/28/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/29/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/30/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	8/31/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/5/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/6/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/7/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/10/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/11/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/12/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/13/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/14/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/17/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/18/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/19/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/20/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/21/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/24/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/25/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/26/2018	Average effective spread	0.00079088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079088
		Average book depth at 3 price increments	NA

SUGAR-OCT18	9/27/2018	Average effective spread	0.00084947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084947
		Average book depth at 3 price increments	NA

Sunrise	9/27/2018	Average effective spread	0.2480752
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2480752
		Average book depth at 3 price increments	NA

Swedish Match	7/12/2018	Average effective spread	0.09889797
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09889797
		Average book depth at 3 price increments	NA

Swedish Match	7/19/2018	Average effective spread	0.09889797
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09889797
		Average book depth at 3 price increments	NA

SWI20Cash	7/2/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/3/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/4/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/5/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/6/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/9/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/10/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/11/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/12/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/13/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/17/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/18/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/19/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/20/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/23/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/24/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/25/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/26/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/27/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/30/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	7/31/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/2/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/3/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/6/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/7/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/8/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/9/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/10/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/13/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/14/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/15/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/16/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/20/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/21/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/22/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/27/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/28/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/29/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/30/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	8/31/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/4/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/5/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/6/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/7/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/10/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/12/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/13/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/14/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/18/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/19/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/20/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/21/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/24/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/25/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/26/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20Cash	9/27/2018	Average effective spread	4.42991433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.42991433
		Average book depth at 3 price increments	NA

SWI20-SEP18	7/4/2018	Average effective spread	5.31589719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.31589719
		Average book depth at 3 price increments	NA

SWI20-SEP18	7/5/2018	Average effective spread	5.31589719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.31589719
		Average book depth at 3 price increments	NA

SWI20-SEP18	7/18/2018	Average effective spread	5.31589719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.31589719
		Average book depth at 3 price increments	NA

SWI20-SEP18	7/25/2018	Average effective spread	5.31589719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.31589719
		Average book depth at 3 price increments	NA

SWI20-SEP18	7/27/2018	Average effective spread	5.31589719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.31589719
		Average book depth at 3 price increments	NA

SWI20-SEP18	7/30/2018	Average effective spread	5.31589719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.31589719
		Average book depth at 3 price increments	NA

SWI20-SEP18	7/31/2018	Average effective spread	5.31589719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.31589719
		Average book depth at 3 price increments	NA

SWI20-SEP18	8/2/2018	Average effective spread	5.31589719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.31589719
		Average book depth at 3 price increments	NA

Swiss Re	7/4/2018	Average effective spread	0.20377606
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20377606
		Average book depth at 3 price increments	NA

Swiss Re	7/5/2018	Average effective spread	0.20377606
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20377606
		Average book depth at 3 price increments	NA

SydneyAirport	8/3/2018	Average effective spread	0.02603108
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02603108
		Average book depth at 3 price increments	NA

SydneyAirport	8/7/2018	Average effective spread	0.02603108
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02603108
		Average book depth at 3 price increments	NA

SydneyAirport	8/22/2018	Average effective spread	0.02603108
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.02603108
		Average book depth at 3 price increments	NA

Symantec	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	7/10/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	7/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	7/24/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Symantec	7/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Symantec	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	8/8/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	8/15/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	8/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Symantec	9/25/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Synchrony Financial	7/12/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Synchrony Financial	7/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Taiwan-Semiconductor	9/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Taiwan-Semiconductor	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Target	9/25/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Taylor Wimpey	7/4/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Taylor Wimpey	7/5/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Taylor Wimpey	7/6/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Taylor Wimpey	7/30/2018	Average effective spread	0.00481797
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00481797
		Average book depth at 3 price increments	NA

Taylor Wimpey	8/3/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Taylor Wimpey	8/9/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Taylor Wimpey	8/13/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Taylor Wimpey	8/16/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Taylor Wimpey	8/21/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Taylor Wimpey	9/7/2018	Average effective spread	0.00444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00444736
		Average book depth at 3 price increments	NA

Taylor Wimpey	9/27/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

Taylor Wimpey	9/28/2018	Average effective spread	0.0055592
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0055592
		Average book depth at 3 price increments	NA

TechnipFMC	7/25/2018	Average effective spread	0.08
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08
		Average book depth at 3 price increments	NA

TechnipFMC	7/26/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Teekay	7/3/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Teekay	7/12/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	8/1/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Teekay	8/6/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Teekay	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	8/8/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Teekay	8/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Teekay	8/16/2018	Average effective spread	0.05432321
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05432321
		Average book depth at 3 price increments	NA

Teekay	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	8/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	8/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	8/30/2018	Average effective spread	0.05377998
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05377998
		Average book depth at 3 price increments	NA

Teekay	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	9/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Teekay	9/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teekay	9/10/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

Telecom Italia	7/2/2018	Average effective spread	0.0021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0021
		Average book depth at 3 price increments	NA

Telecom Italia	7/3/2018	Average effective spread	0.0018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0018
		Average book depth at 3 price increments	NA

Telecom Italia	7/4/2018	Average effective spread	0.00195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00195
		Average book depth at 3 price increments	NA

Telecom Italia	7/5/2018	Average effective spread	0.00206154
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00206154
		Average book depth at 3 price increments	NA

Telecom Italia	7/6/2018	Average effective spread	0.0019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0019
		Average book depth at 3 price increments	NA

Telecom Italia	7/9/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	7/10/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	7/11/2018	Average effective spread	0.00221818
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00221818
		Average book depth at 3 price increments	NA

Telecom Italia	7/12/2018	Average effective spread	0.0019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0019
		Average book depth at 3 price increments	NA

Telecom Italia	7/13/2018	Average effective spread	0.00222222
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00222222
		Average book depth at 3 price increments	NA

Telecom Italia	7/16/2018	Average effective spread	0.00213333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00213333
		Average book depth at 3 price increments	NA

Telecom Italia	7/17/2018	Average effective spread	0.00195
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00195
		Average book depth at 3 price increments	NA

Telecom Italia	7/18/2018	Average effective spread	0.001875
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.001875
		Average book depth at 3 price increments	NA

Telecom Italia	7/19/2018	Average effective spread	0.0019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0019
		Average book depth at 3 price increments	NA

Telecom Italia	7/20/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	7/23/2018	Average effective spread	0.00186667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00186667
		Average book depth at 3 price increments	NA

Telecom Italia	7/24/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	7/25/2018	Average effective spread	0.00205
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00205
		Average book depth at 3 price increments	NA

Telecom Italia	7/27/2018	Average effective spread	0.00193333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00193333
		Average book depth at 3 price increments	NA

Telecom Italia	7/30/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	7/31/2018	Average effective spread	0.00186667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00186667
		Average book depth at 3 price increments	NA

Telecom Italia	8/1/2018	Average effective spread	0.00197143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00197143
		Average book depth at 3 price increments	NA

Telecom Italia	8/2/2018	Average effective spread	0.0021
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0021
		Average book depth at 3 price increments	NA

Telecom Italia	8/3/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	8/6/2018	Average effective spread	0.0026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0026
		Average book depth at 3 price increments	NA

Telecom Italia	8/7/2018	Average effective spread	0.0019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0019
		Average book depth at 3 price increments	NA

Telecom Italia	8/9/2018	Average effective spread	0.0018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0018
		Average book depth at 3 price increments	NA

Telecom Italia	8/13/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	8/16/2018	Average effective spread	0.0018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0018
		Average book depth at 3 price increments	NA

Telecom Italia	8/17/2018	Average effective spread	0.00195556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00195556
		Average book depth at 3 price increments	NA

Telecom Italia	8/21/2018	Average effective spread	0.0018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0018
		Average book depth at 3 price increments	NA

Telecom Italia	8/22/2018	Average effective spread	0.0018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0018
		Average book depth at 3 price increments	NA

Telecom Italia	8/24/2018	Average effective spread	0.00206667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00206667
		Average book depth at 3 price increments	NA

Telecom Italia	8/27/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	8/28/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	8/31/2018	Average effective spread	0.00196667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00196667
		Average book depth at 3 price increments	NA

Telecom Italia	9/3/2018	Average effective spread	0.00184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00184
		Average book depth at 3 price increments	NA

Telecom Italia	9/4/2018	Average effective spread	0.00193333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00193333
		Average book depth at 3 price increments	NA

Telecom Italia	9/5/2018	Average effective spread	0.00184
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00184
		Average book depth at 3 price increments	NA

Telecom Italia	9/6/2018	Average effective spread	0.00188
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00188
		Average book depth at 3 price increments	NA

Telecom Italia	9/7/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	9/10/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	9/11/2018	Average effective spread	0.00210909
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00210909
		Average book depth at 3 price increments	NA

Telecom Italia	9/12/2018	Average effective spread	0.00193333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00193333
		Average book depth at 3 price increments	NA

Telecom Italia	9/13/2018	Average effective spread	0.002
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.002
		Average book depth at 3 price increments	NA

Telecom Italia	9/14/2018	Average effective spread	0.00197273
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00197273
		Average book depth at 3 price increments	NA

Telecom Italia	9/17/2018	Average effective spread	0.0019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0019
		Average book depth at 3 price increments	NA

Telecom Italia	9/18/2018	Average effective spread	0.00202222
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00202222
		Average book depth at 3 price increments	NA

Telecom Italia	9/19/2018	Average effective spread	0.00196667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00196667
		Average book depth at 3 price increments	NA

Telecom Italia	9/20/2018	Average effective spread	0.0019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0019
		Average book depth at 3 price increments	NA

Telecom Italia	9/21/2018	Average effective spread	0.00233333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00233333
		Average book depth at 3 price increments	NA

Telecom Italia	9/24/2018	Average effective spread	0.00188
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00188
		Average book depth at 3 price increments	NA

Telecom Italia	9/26/2018	Average effective spread	0.00193333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00193333
		Average book depth at 3 price increments	NA

Telecom Italia	9/27/2018	Average effective spread	0.00194545
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00194545
		Average book depth at 3 price increments	NA

Telecom Italia	9/28/2018	Average effective spread	0.00185455
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00185455
		Average book depth at 3 price increments	NA

Telefonica	7/2/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Telefonica	7/3/2018	Average effective spread	0.0175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0175
		Average book depth at 3 price increments	NA

Telefonica	7/4/2018	Average effective spread	0.0175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0175
		Average book depth at 3 price increments	NA

Telefonica	7/5/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Telefonica	7/6/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Telefonica	7/11/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Telefonica	7/12/2018	Average effective spread	0.01733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01733333
		Average book depth at 3 price increments	NA

Telefonica	7/16/2018	Average effective spread	0.0186
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0186
		Average book depth at 3 price increments	NA

Telefonica	7/17/2018	Average effective spread	0.0185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0185
		Average book depth at 3 price increments	NA

Telefonica	7/25/2018	Average effective spread	0.01842857
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01842857
		Average book depth at 3 price increments	NA

Telefonica	7/31/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Telefonica	8/1/2018	Average effective spread	0.01833333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01833333
		Average book depth at 3 price increments	NA

Telefonica	8/2/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Telefonica	8/9/2018	Average effective spread	0.0185
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0185
		Average book depth at 3 price increments	NA

Telefonica	8/10/2018	Average effective spread	0.0176
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0176
		Average book depth at 3 price increments	NA

Telefonica	8/13/2018	Average effective spread	0.01733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01733333
		Average book depth at 3 price increments	NA

Telefonica	8/15/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Telefonica	8/21/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Telefonica	8/22/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Telefonica	9/3/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Telefonica	9/6/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Telefonica	9/12/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Telefonica	9/13/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

Telefonica	9/20/2018	Average effective spread	0.018
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.018
		Average book depth at 3 price increments	NA

Telefonica	9/25/2018	Average effective spread	0.019
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.019
		Average book depth at 3 price increments	NA

Telefonica	9/28/2018	Average effective spread	0.017
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.017
		Average book depth at 3 price increments	NA

TelekomAustria	9/13/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Telenet	9/28/2018	Average effective spread	0.146
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.146
		Average book depth at 3 price increments	NA

TeliaSonera	8/30/2018	Average effective spread	0.00872629
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00872629
		Average book depth at 3 price increments	NA

TeliaSonera	9/3/2018	Average effective spread	0.00969588
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00969588
		Average book depth at 3 price increments	NA

TeliaSonera	9/7/2018	Average effective spread	0.00904949
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00904949
		Average book depth at 3 price increments	NA

TeliaSonera	9/10/2018	Average effective spread	0.00872629
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00872629
		Average book depth at 3 price increments	NA

Tenaris	7/12/2018	Average effective spread	0.045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.045
		Average book depth at 3 price increments	NA

Tenaris	7/17/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Tenaris	8/21/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

Tenaris	8/22/2018	Average effective spread	0.0375
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0375
		Average book depth at 3 price increments	NA

Tenaris	8/23/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

Tenaris	8/27/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

Tenaris	8/28/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

Tenaris	8/31/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

Tenaris	9/5/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

Tenaris	9/6/2018	Average effective spread	0.0425
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0425
		Average book depth at 3 price increments	NA

Tenaris	9/7/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

Tenaris	9/10/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

Tenaris	9/12/2018	Average effective spread	0.035
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.035
		Average book depth at 3 price increments	NA

Tenaris	9/13/2018	Average effective spread	0.0375
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0375
		Average book depth at 3 price increments	NA

Tenaris	9/14/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

Tenaris	9/24/2018	Average effective spread	0.045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.045
		Average book depth at 3 price increments	NA

Tenaris	9/26/2018	Average effective spread	0.045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.045
		Average book depth at 3 price increments	NA

Terna	7/24/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Terna	8/6/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Terna	8/13/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Terna	9/7/2018	Average effective spread	0.01
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01
		Average book depth at 3 price increments	NA

Terna	9/11/2018	Average effective spread	0.011
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.011
		Average book depth at 3 price increments	NA

Tesco	7/2/2018	Average effective spread	0.00533683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00533683
		Average book depth at 3 price increments	NA

Tesco	7/10/2018	Average effective spread	0.00478091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00478091
		Average book depth at 3 price increments	NA

Tesco	7/11/2018	Average effective spread	0.00478091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00478091
		Average book depth at 3 price increments	NA

Tesco	7/23/2018	Average effective spread	0.00589275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00589275
		Average book depth at 3 price increments	NA

Tesco	7/27/2018	Average effective spread	0.00589275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00589275
		Average book depth at 3 price increments	NA

Tesco	7/31/2018	Average effective spread	0.00515153
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00515153
		Average book depth at 3 price increments	NA

Tesco	8/1/2018	Average effective spread	0.00478091
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00478091
		Average book depth at 3 price increments	NA

Tesco	8/31/2018	Average effective spread	0.00533683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00533683
		Average book depth at 3 price increments	NA

Tesla	7/2/2018	Average effective spread	0.92848749
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.92848749
		Average book depth at 3 price increments	NA

Tesla	7/3/2018	Average effective spread	0.76565316
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.76565316
		Average book depth at 3 price increments	NA

Tesla	7/5/2018	Average effective spread	0.73768154
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.73768154
		Average book depth at 3 price increments	NA

Tesla	7/6/2018	Average effective spread	0.73350429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.73350429
		Average book depth at 3 price increments	NA

Tesla	7/9/2018	Average effective spread	0.6902243
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.6902243
		Average book depth at 3 price increments	NA

Tesla	7/10/2018	Average effective spread	0.67993884
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.67993884
		Average book depth at 3 price increments	NA

Tesla	7/11/2018	Average effective spread	0.94759381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.94759381
		Average book depth at 3 price increments	NA

Tesla	7/12/2018	Average effective spread	0.80626027
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.80626027
		Average book depth at 3 price increments	NA

Tesla	7/13/2018	Average effective spread	0.67258769
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.67258769
		Average book depth at 3 price increments	NA

Tesla	7/16/2018	Average effective spread	0.80357518
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.80357518
		Average book depth at 3 price increments	NA

Tesla	7/17/2018	Average effective spread	0.69735707
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.69735707
		Average book depth at 3 price increments	NA

Tesla	7/18/2018	Average effective spread	1.52200849
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.52200849
		Average book depth at 3 price increments	NA

Tesla	7/19/2018	Average effective spread	0.91039307
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.91039307
		Average book depth at 3 price increments	NA

Tesla	7/20/2018	Average effective spread	0.65906834
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.65906834
		Average book depth at 3 price increments	NA

Tesla	7/23/2018	Average effective spread	0.75001977
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.75001977
		Average book depth at 3 price increments	NA

Tesla	7/24/2018	Average effective spread	0.64500822
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.64500822
		Average book depth at 3 price increments	NA

Tesla	7/25/2018	Average effective spread	0.63640564
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.63640564
		Average book depth at 3 price increments	NA

Tesla	7/26/2018	Average effective spread	0.93587704
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.93587704
		Average book depth at 3 price increments	NA

Tesla	7/27/2018	Average effective spread	0.55142051
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55142051
		Average book depth at 3 price increments	NA

Tesla	7/30/2018	Average effective spread	0.69092331
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.69092331
		Average book depth at 3 price increments	NA

Tesla	7/31/2018	Average effective spread	0.74631644
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.74631644
		Average book depth at 3 price increments	NA

Tesla	8/1/2018	Average effective spread	0.78750217
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.78750217
		Average book depth at 3 price increments	NA

Tesla	8/2/2018	Average effective spread	0.71939388
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.71939388
		Average book depth at 3 price increments	NA

Tesla	8/3/2018	Average effective spread	0.61010898
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.61010898
		Average book depth at 3 price increments	NA

Tesla	8/6/2018	Average effective spread	0.69741414
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.69741414
		Average book depth at 3 price increments	NA

Tesla	8/7/2018	Average effective spread	0.87056936
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.87056936
		Average book depth at 3 price increments	NA

Tesla	8/8/2018	Average effective spread	0.77147611
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.77147611
		Average book depth at 3 price increments	NA

Tesla	8/9/2018	Average effective spread	0.65203828
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.65203828
		Average book depth at 3 price increments	NA

Tesla	8/10/2018	Average effective spread	0.57558635
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57558635
		Average book depth at 3 price increments	NA

Tesla	8/13/2018	Average effective spread	0.68718859
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.68718859
		Average book depth at 3 price increments	NA

Tesla	8/14/2018	Average effective spread	0.72741617
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.72741617
		Average book depth at 3 price increments	NA

Tesla	8/15/2018	Average effective spread	0.81999086
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.81999086
		Average book depth at 3 price increments	NA

Tesla	8/16/2018	Average effective spread	0.78033692
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.78033692
		Average book depth at 3 price increments	NA

Tesla	8/17/2018	Average effective spread	0.73501812
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.73501812
		Average book depth at 3 price increments	NA

Tesla	8/20/2018	Average effective spread	0.88754537
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.88754537
		Average book depth at 3 price increments	NA

Tesla	8/21/2018	Average effective spread	0.6766435
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.6766435
		Average book depth at 3 price increments	NA

Tesla	8/22/2018	Average effective spread	1.14238512
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.14238512
		Average book depth at 3 price increments	NA

Tesla	8/23/2018	Average effective spread	0.89633294
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.89633294
		Average book depth at 3 price increments	NA

Tesla	8/27/2018	Average effective spread	0.64735157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.64735157
		Average book depth at 3 price increments	NA

Tesla	8/28/2018	Average effective spread	0.64149319
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.64149319
		Average book depth at 3 price increments	NA

Tesla	8/31/2018	Average effective spread	0.68015853
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.68015853
		Average book depth at 3 price increments	NA

Tesla	9/4/2018	Average effective spread	0.57705095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57705095
		Average book depth at 3 price increments	NA

Tesla	9/5/2018	Average effective spread	0.7318797
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.7318797
		Average book depth at 3 price increments	NA

Tesla	9/6/2018	Average effective spread	0.65771641
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.65771641
		Average book depth at 3 price increments	NA

Tesla	9/7/2018	Average effective spread	0.65028076
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.65028076
		Average book depth at 3 price increments	NA

Tesla	9/10/2018	Average effective spread	0.59881066
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.59881066
		Average book depth at 3 price increments	NA

Tesla	9/11/2018	Average effective spread	0.64149319
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.64149319
		Average book depth at 3 price increments	NA

Tesla	9/12/2018	Average effective spread	0.55947579
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55947579
		Average book depth at 3 price increments	NA

Tesla	9/14/2018	Average effective spread	0.74870164
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.74870164
		Average book depth at 3 price increments	NA

Tesla	9/17/2018	Average effective spread	0.64676573
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.64676573
		Average book depth at 3 price increments	NA

Tesla	9/18/2018	Average effective spread	1.07365371
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	1.07365371
		Average book depth at 3 price increments	NA

Tesla	9/19/2018	Average effective spread	0.64588697
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.64588697
		Average book depth at 3 price increments	NA

Tesla	9/20/2018	Average effective spread	0.69519505
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.69519505
		Average book depth at 3 price increments	NA

Tesla	9/21/2018	Average effective spread	0.72058139
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.72058139
		Average book depth at 3 price increments	NA

Tesla	9/24/2018	Average effective spread	0.63647171
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.63647171
		Average book depth at 3 price increments	NA

Tesla	9/25/2018	Average effective spread	0.70593542
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.70593542
		Average book depth at 3 price increments	NA

Tesla	9/26/2018	Average effective spread	0.55361741
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.55361741
		Average book depth at 3 price increments	NA

Tesla	9/27/2018	Average effective spread	0.78209443
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.78209443
		Average book depth at 3 price increments	NA

Tesla	9/28/2018	Average effective spread	0.63453635
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.63453635
		Average book depth at 3 price increments	NA

Teva	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Teva	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Texas Instruments	7/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Texas Instruments	7/17/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Texas Instruments	8/16/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Texas Instruments	8/21/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

ThomasCook	7/19/2018	Average effective spread	0.00466973
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00466973
		Average book depth at 3 price increments	NA

ThomasCook	8/15/2018	Average effective spread	0.00300197
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00300197
		Average book depth at 3 price increments	NA

ThomasCook	8/16/2018	Average effective spread	0.00522565
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00522565
		Average book depth at 3 price increments	NA

ThomasCook	9/6/2018	Average effective spread	0.00633749
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00633749
		Average book depth at 3 price increments	NA

ThomasCook	9/24/2018	Average effective spread	0.01189669
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01189669
		Average book depth at 3 price increments	NA

ThomasCook	9/27/2018	Average effective spread	0.00466973
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00466973
		Average book depth at 3 price increments	NA

ThomasCook	9/28/2018	Average effective spread	0.00466973
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00466973
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/2/2018	Average effective spread	0.0525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0525
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/3/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/4/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/5/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/6/2018	Average effective spread	0.0525
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0525
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/9/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/10/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/11/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/17/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/18/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/19/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/20/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/23/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/27/2018	Average effective spread	0.06
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06
		Average book depth at 3 price increments	NA

Thyssenkrupp	7/31/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Thyssenkrupp	8/1/2018	Average effective spread	0.05333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05333333
		Average book depth at 3 price increments	NA

Thyssenkrupp	8/15/2018	Average effective spread	0.058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.058
		Average book depth at 3 price increments	NA

Thyssenkrupp	8/20/2018	Average effective spread	0.05
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05
		Average book depth at 3 price increments	NA

Tiffany&Co	8/29/2018	Average effective spread	0.21090187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.21090187
		Average book depth at 3 price increments	NA

Tiffany&Co	9/13/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

TJX	9/24/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

TJX	9/27/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

T-Mobile	7/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

T-Mobile	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

T-Mobile	7/24/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

T-Mobile	9/18/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

TomTom	9/18/2018	Average effective spread	0.09333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09333333
		Average book depth at 3 price increments	NA

TomTom	9/20/2018	Average effective spread	0.07
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07
		Average book depth at 3 price increments	NA

TomTom	9/24/2018	Average effective spread	0.05666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05666667
		Average book depth at 3 price increments	NA

TomTom	9/25/2018	Average effective spread	0.045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.045
		Average book depth at 3 price increments	NA

TomTom	9/26/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

TomTom	9/27/2018	Average effective spread	0.09857143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09857143
		Average book depth at 3 price increments	NA

Total	7/2/2018	Average effective spread	0.108
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.108
		Average book depth at 3 price increments	NA

Total	7/10/2018	Average effective spread	0.103
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.103
		Average book depth at 3 price increments	NA

Total	7/11/2018	Average effective spread	0.10633333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10633333
		Average book depth at 3 price increments	NA

Total	7/12/2018	Average effective spread	0.103
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.103
		Average book depth at 3 price increments	NA

Total	7/13/2018	Average effective spread	0.103
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.103
		Average book depth at 3 price increments	NA

Total	7/16/2018	Average effective spread	0.103
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.103
		Average book depth at 3 price increments	NA

Total	7/17/2018	Average effective spread	0.113
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.113
		Average book depth at 3 price increments	NA

Total	8/2/2018	Average effective spread	0.113
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.113
		Average book depth at 3 price increments	NA

Total	8/6/2018	Average effective spread	0.103
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.103
		Average book depth at 3 price increments	NA

Total	8/15/2018	Average effective spread	0.113
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.113
		Average book depth at 3 price increments	NA

Total	9/24/2018	Average effective spread	0.103
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.103
		Average book depth at 3 price increments	NA

Total	9/25/2018	Average effective spread	0.113
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.113
		Average book depth at 3 price increments	NA

Tractor Supply	9/17/2018	Average effective spread	0.08494659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08494659
		Average book depth at 3 price increments	NA

Tractor Supply	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Transocean	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Transocean	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Transurban	8/28/2018	Average effective spread	0.03999898
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03999898
		Average book depth at 3 price increments	NA

Travelers Companies	7/27/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Travelers Companies	7/30/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Tui	7/4/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Tui	8/6/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Tui	8/15/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Tui	9/7/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

Twitter	7/2/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Twitter	7/3/2018	Average effective spread	0.05837462
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05837462
		Average book depth at 3 price increments	NA

Twitter	7/5/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Twitter	7/6/2018	Average effective spread	0.05911643
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05911643
		Average book depth at 3 price increments	NA

Twitter	7/9/2018	Average effective spread	0.05886473
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05886473
		Average book depth at 3 price increments	NA

Twitter	7/10/2018	Average effective spread	0.05975553
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05975553
		Average book depth at 3 price increments	NA

Twitter	7/11/2018	Average effective spread	0.05931615
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05931615
		Average book depth at 3 price increments	NA

Twitter	7/12/2018	Average effective spread	0.05755864
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05755864
		Average book depth at 3 price increments	NA

Twitter	7/13/2018	Average effective spread	0.05602081
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05602081
		Average book depth at 3 price increments	NA

Twitter	7/16/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Twitter	7/17/2018	Average effective spread	0.05948514
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05948514
		Average book depth at 3 price increments	NA

Twitter	7/18/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Twitter	7/19/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Twitter	7/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Twitter	7/23/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Twitter	7/24/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Twitter	7/25/2018	Average effective spread	0.06444224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06444224
		Average book depth at 3 price increments	NA

Twitter	7/26/2018	Average effective spread	0.05774694
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05774694
		Average book depth at 3 price increments	NA

Twitter	7/27/2018	Average effective spread	0.06020426
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06020426
		Average book depth at 3 price increments	NA

Twitter	7/30/2018	Average effective spread	0.05733895
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05733895
		Average book depth at 3 price increments	NA

Twitter	7/31/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Twitter	8/1/2018	Average effective spread	0.05657003
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05657003
		Average book depth at 3 price increments	NA

Twitter	8/2/2018	Average effective spread	0.05649157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05649157
		Average book depth at 3 price increments	NA

Twitter	8/3/2018	Average effective spread	0.05785155
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05785155
		Average book depth at 3 price increments	NA

Twitter	8/6/2018	Average effective spread	0.05352434
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05352434
		Average book depth at 3 price increments	NA

Twitter	8/7/2018	Average effective spread	0.05586389
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05586389
		Average book depth at 3 price increments	NA

Twitter	8/8/2018	Average effective spread	0.05512208
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05512208
		Average book depth at 3 price increments	NA

Twitter	8/9/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	8/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	8/15/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Twitter	8/16/2018	Average effective spread	0.05799801
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05799801
		Average book depth at 3 price increments	NA

Twitter	8/17/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Twitter	8/20/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Twitter	8/21/2018	Average effective spread	0.05398084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05398084
		Average book depth at 3 price increments	NA

Twitter	8/22/2018	Average effective spread	0.05592095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05592095
		Average book depth at 3 price increments	NA

Twitter	8/23/2018	Average effective spread	0.05516646
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05516646
		Average book depth at 3 price increments	NA

Twitter	8/24/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Twitter	8/27/2018	Average effective spread	0.05398084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05398084
		Average book depth at 3 price increments	NA

Twitter	8/28/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Twitter	8/29/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Twitter	8/30/2018	Average effective spread	0.05649157
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05649157
		Average book depth at 3 price increments	NA

Twitter	8/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	9/5/2018	Average effective spread	0.05760745
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05760745
		Average book depth at 3 price increments	NA

Twitter	9/6/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Twitter	9/7/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Twitter	9/10/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Twitter	9/11/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Twitter	9/12/2018	Average effective spread	0.05858385
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05858385
		Average book depth at 3 price increments	NA

Twitter	9/13/2018	Average effective spread	0.0562405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0562405
		Average book depth at 3 price increments	NA

Twitter	9/14/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Twitter	9/17/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

Twitter	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	9/19/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	9/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	9/24/2018	Average effective spread	0.05398084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05398084
		Average book depth at 3 price increments	NA

Twitter	9/25/2018	Average effective spread	0.05398084
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05398084
		Average book depth at 3 price increments	NA

Twitter	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Twitter	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

UBI Banca	7/2/2018	Average effective spread	0.0125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0125
		Average book depth at 3 price increments	NA

UBI Banca	7/16/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

UBI Banca	9/28/2018	Average effective spread	0.0125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0125
		Average book depth at 3 price increments	NA

UBS	7/2/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

UBS	7/4/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

UBS	7/5/2018	Average effective spread	0.04429914
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04429914
		Average book depth at 3 price increments	NA

UBS	7/6/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

UBS	7/16/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

UBS	7/19/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

UBS	7/20/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

UBS	7/23/2018	Average effective spread	0.03986923
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03986923
		Average book depth at 3 price increments	NA

UBS	7/24/2018	Average effective spread	0.05315897
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05315897
		Average book depth at 3 price increments	NA

UBS	7/31/2018	Average effective spread	0.03765427
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03765427
		Average book depth at 3 price increments	NA

UBS	9/21/2018	Average effective spread	0.03543931
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03543931
		Average book depth at 3 price increments	NA

UCB	7/26/2018	Average effective spread	0.253
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.253
		Average book depth at 3 price increments	NA

UK100Cash	7/2/2018	Average effective spread	2.28544886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.28544886
		Average book depth at 3 price increments	NA

UK100Cash	7/3/2018	Average effective spread	2.04420973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.04420973
		Average book depth at 3 price increments	NA

UK100Cash	7/4/2018	Average effective spread	2.56981883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.56981883
		Average book depth at 3 price increments	NA

UK100Cash	7/5/2018	Average effective spread	2.246526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.246526
		Average book depth at 3 price increments	NA

UK100Cash	7/6/2018	Average effective spread	2.28203621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.28203621
		Average book depth at 3 price increments	NA

UK100Cash	7/9/2018	Average effective spread	2.51708219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.51708219
		Average book depth at 3 price increments	NA

UK100Cash	7/10/2018	Average effective spread	2.4188042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.4188042
		Average book depth at 3 price increments	NA

UK100Cash	7/11/2018	Average effective spread	2.52546511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.52546511
		Average book depth at 3 price increments	NA

UK100Cash	7/12/2018	Average effective spread	2.1249652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.1249652
		Average book depth at 3 price increments	NA

UK100Cash	7/13/2018	Average effective spread	2.16034731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.16034731
		Average book depth at 3 price increments	NA

UK100Cash	7/16/2018	Average effective spread	2.13102664
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.13102664
		Average book depth at 3 price increments	NA

UK100Cash	7/17/2018	Average effective spread	2.05602156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.05602156
		Average book depth at 3 price increments	NA

UK100Cash	7/18/2018	Average effective spread	2.35093876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.35093876
		Average book depth at 3 price increments	NA

UK100Cash	7/19/2018	Average effective spread	2.17314179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.17314179
		Average book depth at 3 price increments	NA

UK100Cash	7/20/2018	Average effective spread	1.97615355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.97615355
		Average book depth at 3 price increments	NA

UK100Cash	7/23/2018	Average effective spread	2.26246508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.26246508
		Average book depth at 3 price increments	NA

UK100Cash	7/24/2018	Average effective spread	2.2198982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.2198982
		Average book depth at 3 price increments	NA

UK100Cash	7/25/2018	Average effective spread	2.13330874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.13330874
		Average book depth at 3 price increments	NA

UK100Cash	7/26/2018	Average effective spread	2.29710336
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.29710336
		Average book depth at 3 price increments	NA

UK100Cash	7/27/2018	Average effective spread	2.15966494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.15966494
		Average book depth at 3 price increments	NA

UK100Cash	7/30/2018	Average effective spread	2.02055536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.02055536
		Average book depth at 3 price increments	NA

UK100Cash	7/31/2018	Average effective spread	2.16339949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.16339949
		Average book depth at 3 price increments	NA

UK100Cash	8/1/2018	Average effective spread	1.96106746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.96106746
		Average book depth at 3 price increments	NA

UK100Cash	8/2/2018	Average effective spread	2.09452684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.09452684
		Average book depth at 3 price increments	NA

UK100Cash	8/3/2018	Average effective spread	2.00872424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.00872424
		Average book depth at 3 price increments	NA

UK100Cash	8/6/2018	Average effective spread	1.97907517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.97907517
		Average book depth at 3 price increments	NA

UK100Cash	8/7/2018	Average effective spread	1.89518179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89518179
		Average book depth at 3 price increments	NA

UK100Cash	8/8/2018	Average effective spread	2.13720352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.13720352
		Average book depth at 3 price increments	NA

UK100Cash	8/9/2018	Average effective spread	3.16393971
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.16393971
		Average book depth at 3 price increments	NA

UK100Cash	8/10/2018	Average effective spread	2.08949238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.08949238
		Average book depth at 3 price increments	NA

UK100Cash	8/13/2018	Average effective spread	2.22367997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.22367997
		Average book depth at 3 price increments	NA

UK100Cash	8/14/2018	Average effective spread	1.92632741
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.92632741
		Average book depth at 3 price increments	NA

UK100Cash	8/15/2018	Average effective spread	1.96710151
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.96710151
		Average book depth at 3 price increments	NA

UK100Cash	8/16/2018	Average effective spread	2.34003532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.34003532
		Average book depth at 3 price increments	NA

UK100Cash	8/17/2018	Average effective spread	1.84708901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84708901
		Average book depth at 3 price increments	NA

UK100Cash	8/20/2018	Average effective spread	2.32956949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.32956949
		Average book depth at 3 price increments	NA

UK100Cash	8/21/2018	Average effective spread	2.27202084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.27202084
		Average book depth at 3 price increments	NA

UK100Cash	8/22/2018	Average effective spread	1.66775998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.66775998
		Average book depth at 3 price increments	NA

UK100Cash	8/23/2018	Average effective spread	2.11249597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.11249597
		Average book depth at 3 price increments	NA

UK100Cash	8/24/2018	Average effective spread	2.27421815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.27421815
		Average book depth at 3 price increments	NA

UK100Cash	8/28/2018	Average effective spread	2.34453214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.34453214
		Average book depth at 3 price increments	NA

UK100Cash	8/29/2018	Average effective spread	1.69864442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.69864442
		Average book depth at 3 price increments	NA

UK100Cash	8/30/2018	Average effective spread	2.38617966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.38617966
		Average book depth at 3 price increments	NA

UK100Cash	8/31/2018	Average effective spread	2.31382916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.31382916
		Average book depth at 3 price increments	NA

UK100Cash	9/3/2018	Average effective spread	1.85836112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85836112
		Average book depth at 3 price increments	NA

UK100Cash	9/4/2018	Average effective spread	1.90008475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.90008475
		Average book depth at 3 price increments	NA

UK100Cash	9/5/2018	Average effective spread	2.03307883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.03307883
		Average book depth at 3 price increments	NA

UK100Cash	9/6/2018	Average effective spread	2.52442357
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.52442357
		Average book depth at 3 price increments	NA

UK100Cash	9/7/2018	Average effective spread	2.24003056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.24003056
		Average book depth at 3 price increments	NA

UK100Cash	9/10/2018	Average effective spread	1.82659426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.82659426
		Average book depth at 3 price increments	NA

UK100Cash	9/11/2018	Average effective spread	2.6498853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.6498853
		Average book depth at 3 price increments	NA

UK100Cash	9/12/2018	Average effective spread	1.89779583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89779583
		Average book depth at 3 price increments	NA

UK100Cash	9/13/2018	Average effective spread	2.07543464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.07543464
		Average book depth at 3 price increments	NA

UK100Cash	9/14/2018	Average effective spread	1.98848305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.98848305
		Average book depth at 3 price increments	NA

UK100Cash	9/17/2018	Average effective spread	1.90047067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.90047067
		Average book depth at 3 price increments	NA

UK100Cash	9/18/2018	Average effective spread	2.10227215
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.10227215
		Average book depth at 3 price increments	NA

UK100Cash	9/19/2018	Average effective spread	2.12440854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.12440854
		Average book depth at 3 price increments	NA

UK100Cash	9/20/2018	Average effective spread	1.92293637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.92293637
		Average book depth at 3 price increments	NA

UK100Cash	9/21/2018	Average effective spread	2.17811276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.17811276
		Average book depth at 3 price increments	NA

UK100Cash	9/24/2018	Average effective spread	2.40898663
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.40898663
		Average book depth at 3 price increments	NA

UK100Cash	9/25/2018	Average effective spread	2.00748886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.00748886
		Average book depth at 3 price increments	NA

UK100Cash	9/26/2018	Average effective spread	2.14646886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.14646886
		Average book depth at 3 price increments	NA

UK100Cash	9/27/2018	Average effective spread	2.08469997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.08469997
		Average book depth at 3 price increments	NA

UK100Cash	9/28/2018	Average effective spread	1.98542854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.98542854
		Average book depth at 3 price increments	NA

UK100-DEC18	9/25/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-DEC18	9/26/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-DEC18	9/27/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-DEC18	9/28/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	7/2/2018	Average effective spread	7.78287989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.78287989
		Average book depth at 3 price increments	NA

UK100-SEP18	7/3/2018	Average effective spread	7.1157759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.1157759
		Average book depth at 3 price increments	NA

UK100-SEP18	7/4/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	7/5/2018	Average effective spread	7.16519101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.16519101
		Average book depth at 3 price increments	NA

UK100-SEP18	7/6/2018	Average effective spread	6.93264931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.93264931
		Average book depth at 3 price increments	NA

UK100-SEP18	7/9/2018	Average effective spread	6.93264931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.93264931
		Average book depth at 3 price increments	NA

UK100-SEP18	7/10/2018	Average effective spread	7.58667283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.58667283
		Average book depth at 3 price increments	NA

UK100-SEP18	7/11/2018	Average effective spread	8.25938274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	8.25938274
		Average book depth at 3 price increments	NA

UK100-SEP18	7/12/2018	Average effective spread	7.1157759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.1157759
		Average book depth at 3 price increments	NA

UK100-SEP18	7/13/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	7/16/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	7/17/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	7/18/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	7/19/2018	Average effective spread	7.56051189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.56051189
		Average book depth at 3 price increments	NA

UK100-SEP18	7/20/2018	Average effective spread	6.91811546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.91811546
		Average book depth at 3 price increments	NA

UK100-SEP18	7/23/2018	Average effective spread	7.2269599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.2269599
		Average book depth at 3 price increments	NA

UK100-SEP18	7/24/2018	Average effective spread	7.13918306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.13918306
		Average book depth at 3 price increments	NA

UK100-SEP18	7/25/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	7/26/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	7/27/2018	Average effective spread	7.18419682
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.18419682
		Average book depth at 3 price increments	NA

UK100-SEP18	7/30/2018	Average effective spread	6.91811546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.91811546
		Average book depth at 3 price increments	NA

UK100-SEP18	7/31/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/1/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/2/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/3/2018	Average effective spread	7.16519101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.16519101
		Average book depth at 3 price increments	NA

UK100-SEP18	8/6/2018	Average effective spread	7.13918306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.13918306
		Average book depth at 3 price increments	NA

UK100-SEP18	8/7/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/8/2018	Average effective spread	7.41226656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.41226656
		Average book depth at 3 price increments	NA

UK100-SEP18	8/9/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/10/2018	Average effective spread	6.9489999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.9489999
		Average book depth at 3 price increments	NA

UK100-SEP18	8/13/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/14/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/15/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/16/2018	Average effective spread	8.89471987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	8.89471987
		Average book depth at 3 price increments	NA

UK100-SEP18	8/17/2018	Average effective spread	7.33814389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.33814389
		Average book depth at 3 price increments	NA

UK100-SEP18	8/21/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/22/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/23/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/28/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	8/30/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	9/3/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	9/4/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	9/6/2018	Average effective spread	7.56051189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.56051189
		Average book depth at 3 price increments	NA

UK100-SEP18	9/7/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	9/10/2018	Average effective spread	8.89471987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	8.89471987
		Average book depth at 3 price increments	NA

UK100-SEP18	9/11/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	9/12/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	9/13/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	9/14/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

UK100-SEP18	9/18/2018	Average effective spread	6.9489999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.9489999
		Average book depth at 3 price increments	NA

UK100-SEP18	9/19/2018	Average effective spread	6.98870847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.98870847
		Average book depth at 3 price increments	NA

UK100-SEP18	9/20/2018	Average effective spread	6.6710399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.6710399
		Average book depth at 3 price increments	NA

Ultra Beauty	8/31/2018	Average effective spread	0.91830189
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.91830189
		Average book depth at 3 price increments	NA

Umicore	7/20/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Umicore	7/23/2018	Average effective spread	0.23
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.23
		Average book depth at 3 price increments	NA

Under Armour	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Under Armour	7/20/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Under Armour	7/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Under Armour	8/10/2018	Average effective spread	0.05492236
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05492236
		Average book depth at 3 price increments	NA

Under Armour	9/26/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

UniCredit	7/2/2018	Average effective spread	0.0405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0405
		Average book depth at 3 price increments	NA

UniCredit	7/3/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	7/4/2018	Average effective spread	0.04177778
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04177778
		Average book depth at 3 price increments	NA

UniCredit	7/5/2018	Average effective spread	0.03966667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03966667
		Average book depth at 3 price increments	NA

UniCredit	7/6/2018	Average effective spread	0.045
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.045
		Average book depth at 3 price increments	NA

UniCredit	7/9/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	7/11/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

UniCredit	7/12/2018	Average effective spread	0.047
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.047
		Average book depth at 3 price increments	NA

UniCredit	7/13/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	7/16/2018	Average effective spread	0.037
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.037
		Average book depth at 3 price increments	NA

UniCredit	7/17/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	7/19/2018	Average effective spread	0.03666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03666667
		Average book depth at 3 price increments	NA

UniCredit	7/20/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

UniCredit	7/25/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	7/26/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	7/27/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

UniCredit	7/30/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	7/31/2018	Average effective spread	0.044
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.044
		Average book depth at 3 price increments	NA

UniCredit	8/2/2018	Average effective spread	0.04133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04133333
		Average book depth at 3 price increments	NA

UniCredit	8/7/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

UniCredit	8/8/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

UniCredit	8/9/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	8/10/2018	Average effective spread	0.04457143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04457143
		Average book depth at 3 price increments	NA

UniCredit	8/13/2018	Average effective spread	0.04133333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04133333
		Average book depth at 3 price increments	NA

UniCredit	8/16/2018	Average effective spread	0.03866667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03866667
		Average book depth at 3 price increments	NA

UniCredit	8/17/2018	Average effective spread	0.03933333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03933333
		Average book depth at 3 price increments	NA

UniCredit	8/20/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

UniCredit	8/21/2018	Average effective spread	0.04066667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04066667
		Average book depth at 3 price increments	NA

UniCredit	8/22/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

UniCredit	8/23/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

UniCredit	8/27/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

UniCredit	8/28/2018	Average effective spread	0.0396
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0396
		Average book depth at 3 price increments	NA

UniCredit	8/30/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

UniCredit	8/31/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

UniCredit	9/3/2018	Average effective spread	0.03933333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03933333
		Average book depth at 3 price increments	NA

UniCredit	9/4/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

UniCredit	9/5/2018	Average effective spread	0.042
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.042
		Average book depth at 3 price increments	NA

UniCredit	9/6/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	9/11/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	9/12/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	9/17/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	9/19/2018	Average effective spread	0.036
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.036
		Average book depth at 3 price increments	NA

UniCredit	9/20/2018	Average effective spread	0.038
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.038
		Average book depth at 3 price increments	NA

UniCredit	9/21/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

UniCredit	9/24/2018	Average effective spread	0.039
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.039
		Average book depth at 3 price increments	NA

UniCredit	9/25/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

UniCredit	9/26/2018	Average effective spread	0.037
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.037
		Average book depth at 3 price increments	NA

UniCredit	9/27/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

UniCredit	9/28/2018	Average effective spread	0.04
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.04
		Average book depth at 3 price increments	NA

Unilever	7/4/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	7/5/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	7/6/2018	Average effective spread	0.083388
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.083388
		Average book depth at 3 price increments	NA

Unilever	7/9/2018	Average effective spread	0.0750492
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0750492
		Average book depth at 3 price increments	NA

Unilever	7/10/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	7/13/2018	Average effective spread	0.0722696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0722696
		Average book depth at 3 price increments	NA

Unilever	7/18/2018	Average effective spread	0.07412267
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07412267
		Average book depth at 3 price increments	NA

Unilever	7/19/2018	Average effective spread	0.09543293
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09543293
		Average book depth at 3 price increments	NA

Unilever	7/20/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	7/26/2018	Average effective spread	0.083388
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.083388
		Average book depth at 3 price increments	NA

Unilever	7/27/2018	Average effective spread	0.083388
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.083388
		Average book depth at 3 price increments	NA

Unilever	8/6/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	8/7/2018	Average effective spread	0.0889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0889472
		Average book depth at 3 price increments	NA

Unilever	8/8/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	8/9/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	8/10/2018	Average effective spread	0.0889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0889472
		Average book depth at 3 price increments	NA

Unilever	8/15/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	8/16/2018	Average effective spread	0.07968187
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07968187
		Average book depth at 3 price increments	NA

Unilever	8/20/2018	Average effective spread	0.0722696
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0722696
		Average book depth at 3 price increments	NA

Unilever	8/21/2018	Average effective spread	0.0750492
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0750492
		Average book depth at 3 price increments	NA

Unilever	8/22/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	8/24/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	9/20/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Unilever	9/21/2018	Average effective spread	0.083388
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.083388
		Average book depth at 3 price increments	NA

Unipol	7/3/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Unipol	7/4/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

Unipol	7/5/2018	Average effective spread	0.016
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.016
		Average book depth at 3 price increments	NA

Unipol	8/13/2018	Average effective spread	0.015
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.015
		Average book depth at 3 price increments	NA

Unipol	8/17/2018	Average effective spread	0.012
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.012
		Average book depth at 3 price increments	NA

UnipolSai	7/2/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

UnipolSai	7/3/2018	Average effective spread	0.00633333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00633333
		Average book depth at 3 price increments	NA

UnipolSai	7/4/2018	Average effective spread	0.0085
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0085
		Average book depth at 3 price increments	NA

UnipolSai	7/6/2018	Average effective spread	0.00733333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00733333
		Average book depth at 3 price increments	NA

UnipolSai	7/10/2018	Average effective spread	0.007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.007
		Average book depth at 3 price increments	NA

UnipolSai	8/13/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

UnipolSai	8/16/2018	Average effective spread	0.005
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.005
		Average book depth at 3 price increments	NA

UnipolSai	8/17/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

UnipolSai	9/4/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

UnipolSai	9/5/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

UnipolSai	9/24/2018	Average effective spread	0.006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.006
		Average book depth at 3 price increments	NA

UnipolSai	9/28/2018	Average effective spread	0.00566667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00566667
		Average book depth at 3 price increments	NA

UnitedHealth	7/24/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

UnitedHealth	8/9/2018	Average effective spread	0.16696398
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.16696398
		Average book depth at 3 price increments	NA

UnitedTech	9/14/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

UnitedTech	9/17/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

United Utilities	7/3/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

United Utilities	7/5/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

United Utilities	9/24/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

United Utilities	9/28/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

UPM-Kymmene	7/5/2018	Average effective spread	0.069
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.069
		Average book depth at 3 price increments	NA

UPS	7/9/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

UPS	7/11/2018	Average effective spread	0.07689131
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07689131
		Average book depth at 3 price increments	NA

UPS	7/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

UPS	7/16/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

UPS	7/18/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

UPS	7/19/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

UPS	7/25/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

UPS	8/13/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

UPS	8/20/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

UPS	8/23/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

UPS	8/27/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

UPS	9/13/2018	Average effective spread	0.30756523
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.30756523
		Average book depth at 3 price increments	NA

UPS	9/24/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

UPS	9/25/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

UPS	9/26/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

US100Cash	7/2/2018	Average effective spread	1.89927825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89927825
		Average book depth at 3 price increments	NA

US100Cash	7/3/2018	Average effective spread	1.97364599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.97364599
		Average book depth at 3 price increments	NA

US100Cash	7/4/2018	Average effective spread	2.09283105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.09283105
		Average book depth at 3 price increments	NA

US100Cash	7/5/2018	Average effective spread	1.89647924
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89647924
		Average book depth at 3 price increments	NA

US100Cash	7/6/2018	Average effective spread	1.94853194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.94853194
		Average book depth at 3 price increments	NA

US100Cash	7/9/2018	Average effective spread	1.92561129
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.92561129
		Average book depth at 3 price increments	NA

US100Cash	7/10/2018	Average effective spread	1.96423443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.96423443
		Average book depth at 3 price increments	NA

US100Cash	7/11/2018	Average effective spread	2.00528035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.00528035
		Average book depth at 3 price increments	NA

US100Cash	7/12/2018	Average effective spread	1.84776145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84776145
		Average book depth at 3 price increments	NA

US100Cash	7/13/2018	Average effective spread	1.96135998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.96135998
		Average book depth at 3 price increments	NA

US100Cash	7/16/2018	Average effective spread	1.91238803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91238803
		Average book depth at 3 price increments	NA

US100Cash	7/17/2018	Average effective spread	1.91383925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91383925
		Average book depth at 3 price increments	NA

US100Cash	7/18/2018	Average effective spread	1.9329055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.9329055
		Average book depth at 3 price increments	NA

US100Cash	7/19/2018	Average effective spread	1.85702941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85702941
		Average book depth at 3 price increments	NA

US100Cash	7/20/2018	Average effective spread	1.96896667
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.96896667
		Average book depth at 3 price increments	NA

US100Cash	7/23/2018	Average effective spread	1.87928833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87928833
		Average book depth at 3 price increments	NA

US100Cash	7/24/2018	Average effective spread	1.94077048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.94077048
		Average book depth at 3 price increments	NA

US100Cash	7/25/2018	Average effective spread	1.85053987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85053987
		Average book depth at 3 price increments	NA

US100Cash	7/26/2018	Average effective spread	1.93638253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.93638253
		Average book depth at 3 price increments	NA

US100Cash	7/27/2018	Average effective spread	1.83849504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.83849504
		Average book depth at 3 price increments	NA

US100Cash	7/30/2018	Average effective spread	1.8460628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.8460628
		Average book depth at 3 price increments	NA

US100Cash	7/31/2018	Average effective spread	1.87196457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87196457
		Average book depth at 3 price increments	NA

US100Cash	8/1/2018	Average effective spread	1.97758709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.97758709
		Average book depth at 3 price increments	NA

US100Cash	8/2/2018	Average effective spread	1.86537116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86537116
		Average book depth at 3 price increments	NA

US100Cash	8/3/2018	Average effective spread	1.93440838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.93440838
		Average book depth at 3 price increments	NA

US100Cash	8/6/2018	Average effective spread	1.90915962
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.90915962
		Average book depth at 3 price increments	NA

US100Cash	8/7/2018	Average effective spread	1.89595002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89595002
		Average book depth at 3 price increments	NA

US100Cash	8/8/2018	Average effective spread	1.92932399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.92932399
		Average book depth at 3 price increments	NA

US100Cash	8/9/2018	Average effective spread	1.87734618
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87734618
		Average book depth at 3 price increments	NA

US100Cash	8/10/2018	Average effective spread	1.9204852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.9204852
		Average book depth at 3 price increments	NA

US100Cash	8/13/2018	Average effective spread	1.91039536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91039536
		Average book depth at 3 price increments	NA

US100Cash	8/14/2018	Average effective spread	1.88550856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.88550856
		Average book depth at 3 price increments	NA

US100Cash	8/15/2018	Average effective spread	1.87693651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87693651
		Average book depth at 3 price increments	NA

US100Cash	8/16/2018	Average effective spread	2.00876262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.00876262
		Average book depth at 3 price increments	NA

US100Cash	8/17/2018	Average effective spread	1.83731524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.83731524
		Average book depth at 3 price increments	NA

US100Cash	8/20/2018	Average effective spread	1.84221512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84221512
		Average book depth at 3 price increments	NA

US100Cash	8/21/2018	Average effective spread	1.85413292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85413292
		Average book depth at 3 price increments	NA

US100Cash	8/22/2018	Average effective spread	1.92033111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.92033111
		Average book depth at 3 price increments	NA

US100Cash	8/23/2018	Average effective spread	1.81289184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.81289184
		Average book depth at 3 price increments	NA

US100Cash	8/24/2018	Average effective spread	1.85569181
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85569181
		Average book depth at 3 price increments	NA

US100Cash	8/27/2018	Average effective spread	1.91823234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91823234
		Average book depth at 3 price increments	NA

US100Cash	8/28/2018	Average effective spread	1.93831263
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.93831263
		Average book depth at 3 price increments	NA

US100Cash	8/29/2018	Average effective spread	1.84512982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.84512982
		Average book depth at 3 price increments	NA

US100Cash	8/30/2018	Average effective spread	1.86034893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86034893
		Average book depth at 3 price increments	NA

US100Cash	8/31/2018	Average effective spread	1.89147256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89147256
		Average book depth at 3 price increments	NA

US100Cash	9/3/2018	Average effective spread	2.04116524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.04116524
		Average book depth at 3 price increments	NA

US100Cash	9/4/2018	Average effective spread	1.86887331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86887331
		Average book depth at 3 price increments	NA

US100Cash	9/5/2018	Average effective spread	1.83409304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.83409304
		Average book depth at 3 price increments	NA

US100Cash	9/6/2018	Average effective spread	1.81303771
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.81303771
		Average book depth at 3 price increments	NA

US100Cash	9/7/2018	Average effective spread	1.94751726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.94751726
		Average book depth at 3 price increments	NA

US100Cash	9/10/2018	Average effective spread	1.89322588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.89322588
		Average book depth at 3 price increments	NA

US100Cash	9/11/2018	Average effective spread	1.90066164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.90066164
		Average book depth at 3 price increments	NA

US100Cash	9/12/2018	Average effective spread	1.87946184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.87946184
		Average book depth at 3 price increments	NA

US100Cash	9/13/2018	Average effective spread	1.8965148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.8965148
		Average book depth at 3 price increments	NA

US100Cash	9/14/2018	Average effective spread	1.86846984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86846984
		Average book depth at 3 price increments	NA

US100Cash	9/17/2018	Average effective spread	1.86435908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86435908
		Average book depth at 3 price increments	NA

US100Cash	9/18/2018	Average effective spread	1.94050857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.94050857
		Average book depth at 3 price increments	NA

US100Cash	9/19/2018	Average effective spread	1.85245063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.85245063
		Average book depth at 3 price increments	NA

US100Cash	9/20/2018	Average effective spread	1.90618759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.90618759
		Average book depth at 3 price increments	NA

US100Cash	9/21/2018	Average effective spread	1.91907414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91907414
		Average book depth at 3 price increments	NA

US100Cash	9/24/2018	Average effective spread	1.90068398
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.90068398
		Average book depth at 3 price increments	NA

US100Cash	9/25/2018	Average effective spread	1.90945033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.90945033
		Average book depth at 3 price increments	NA

US100Cash	9/26/2018	Average effective spread	1.86287684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.86287684
		Average book depth at 3 price increments	NA

US100Cash	9/27/2018	Average effective spread	1.91301593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.91301593
		Average book depth at 3 price increments	NA

US100Cash	9/28/2018	Average effective spread	1.92294973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.92294973
		Average book depth at 3 price increments	NA

US100-DEC18	9/20/2018	Average effective spread	4.17409949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.17409949
		Average book depth at 3 price increments	NA

US100-DEC18	9/21/2018	Average effective spread	4.5965792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.5965792
		Average book depth at 3 price increments	NA

US100-DEC18	9/24/2018	Average effective spread	4.25859543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.25859543
		Average book depth at 3 price increments	NA

US100-DEC18	9/25/2018	Average effective spread	4.48166472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.48166472
		Average book depth at 3 price increments	NA

US100-DEC18	9/26/2018	Average effective spread	4.00610168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.00610168
		Average book depth at 3 price increments	NA

US100-DEC18	9/27/2018	Average effective spread	4.2107144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.2107144
		Average book depth at 3 price increments	NA

US100-DEC18	9/28/2018	Average effective spread	4.53014791
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.53014791
		Average book depth at 3 price increments	NA

US100-SEP18	7/2/2018	Average effective spread	4.4603615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.4603615
		Average book depth at 3 price increments	NA

US100-SEP18	7/3/2018	Average effective spread	4.25398656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.25398656
		Average book depth at 3 price increments	NA

US100-SEP18	7/4/2018	Average effective spread	4.39378894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.39378894
		Average book depth at 3 price increments	NA

US100-SEP18	7/5/2018	Average effective spread	4.14968955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.14968955
		Average book depth at 3 price increments	NA

US100-SEP18	7/6/2018	Average effective spread	4.24732931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.24732931
		Average book depth at 3 price increments	NA

US100-SEP18	7/9/2018	Average effective spread	4.22370679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.22370679
		Average book depth at 3 price increments	NA

US100-SEP18	7/10/2018	Average effective spread	4.24732931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.24732931
		Average book depth at 3 price increments	NA

US100-SEP18	7/11/2018	Average effective spread	4.70763101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.70763101
		Average book depth at 3 price increments	NA

US100-SEP18	7/12/2018	Average effective spread	4.31707199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.31707199
		Average book depth at 3 price increments	NA

US100-SEP18	7/13/2018	Average effective spread	4.16575686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.16575686
		Average book depth at 3 price increments	NA

US100-SEP18	7/16/2018	Average effective spread	4.28156663
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.28156663
		Average book depth at 3 price increments	NA

US100-SEP18	7/17/2018	Average effective spread	4.48742706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.48742706
		Average book depth at 3 price increments	NA

US100-SEP18	7/18/2018	Average effective spread	4.47449119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.47449119
		Average book depth at 3 price increments	NA

US100-SEP18	7/19/2018	Average effective spread	4.03984483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.03984483
		Average book depth at 3 price increments	NA

US100-SEP18	7/20/2018	Average effective spread	4.36062827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.36062827
		Average book depth at 3 price increments	NA

US100-SEP18	7/23/2018	Average effective spread	4.19977748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.19977748
		Average book depth at 3 price increments	NA

US100-SEP18	7/24/2018	Average effective spread	4.1301616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.1301616
		Average book depth at 3 price increments	NA

US100-SEP18	7/25/2018	Average effective spread	4.01717846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.01717846
		Average book depth at 3 price increments	NA

US100-SEP18	7/26/2018	Average effective spread	4.4008757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.4008757
		Average book depth at 3 price increments	NA

US100-SEP18	7/27/2018	Average effective spread	4.08866471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.08866471
		Average book depth at 3 price increments	NA

US100-SEP18	7/30/2018	Average effective spread	4.28153886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.28153886
		Average book depth at 3 price increments	NA

US100-SEP18	7/31/2018	Average effective spread	4.14123257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.14123257
		Average book depth at 3 price increments	NA

US100-SEP18	8/1/2018	Average effective spread	4.68034039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.68034039
		Average book depth at 3 price increments	NA

US100-SEP18	8/2/2018	Average effective spread	4.13466805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.13466805
		Average book depth at 3 price increments	NA

US100-SEP18	8/3/2018	Average effective spread	4.64486259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.64486259
		Average book depth at 3 price increments	NA

US100-SEP18	8/6/2018	Average effective spread	4.22902185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.22902185
		Average book depth at 3 price increments	NA

US100-SEP18	8/7/2018	Average effective spread	4.30591316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.30591316
		Average book depth at 3 price increments	NA

US100-SEP18	8/8/2018	Average effective spread	4.51095665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.51095665
		Average book depth at 3 price increments	NA

US100-SEP18	8/9/2018	Average effective spread	4.43772683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.43772683
		Average book depth at 3 price increments	NA

US100-SEP18	8/10/2018	Average effective spread	4.60784532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.60784532
		Average book depth at 3 price increments	NA

US100-SEP18	8/13/2018	Average effective spread	4.41963476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.41963476
		Average book depth at 3 price increments	NA

US100-SEP18	8/14/2018	Average effective spread	4.47132639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.47132639
		Average book depth at 3 price increments	NA

US100-SEP18	8/15/2018	Average effective spread	4.32619219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.32619219
		Average book depth at 3 price increments	NA

US100-SEP18	8/16/2018	Average effective spread	4.2107144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.2107144
		Average book depth at 3 price increments	NA

US100-SEP18	8/17/2018	Average effective spread	4.26006493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.26006493
		Average book depth at 3 price increments	NA

US100-SEP18	8/20/2018	Average effective spread	4.48166472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.48166472
		Average book depth at 3 price increments	NA

US100-SEP18	8/21/2018	Average effective spread	4.21803738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.21803738
		Average book depth at 3 price increments	NA

US100-SEP18	8/22/2018	Average effective spread	4.21286822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.21286822
		Average book depth at 3 price increments	NA

US100-SEP18	8/23/2018	Average effective spread	4.10086968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.10086968
		Average book depth at 3 price increments	NA

US100-SEP18	8/24/2018	Average effective spread	4.28394422
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.28394422
		Average book depth at 3 price increments	NA

US100-SEP18	8/27/2018	Average effective spread	4.05779332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.05779332
		Average book depth at 3 price increments	NA

US100-SEP18	8/28/2018	Average effective spread	4.33102053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.33102053
		Average book depth at 3 price increments	NA

US100-SEP18	8/29/2018	Average effective spread	4.45655735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.45655735
		Average book depth at 3 price increments	NA

US100-SEP18	8/30/2018	Average effective spread	4.39378894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.39378894
		Average book depth at 3 price increments	NA

US100-SEP18	8/31/2018	Average effective spread	4.22479706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.22479706
		Average book depth at 3 price increments	NA

US100-SEP18	9/3/2018	Average effective spread	4.83316783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.83316783
		Average book depth at 3 price increments	NA

US100-SEP18	9/4/2018	Average effective spread	4.23191251
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.23191251
		Average book depth at 3 price increments	NA

US100-SEP18	9/5/2018	Average effective spread	4.17409949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.17409949
		Average book depth at 3 price increments	NA

US100-SEP18	9/6/2018	Average effective spread	4.16531192
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.16531192
		Average book depth at 3 price increments	NA

US100-SEP18	9/7/2018	Average effective spread	4.33647865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.33647865
		Average book depth at 3 price increments	NA

US100-SEP18	9/10/2018	Average effective spread	4.06425477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.06425477
		Average book depth at 3 price increments	NA

US100-SEP18	9/11/2018	Average effective spread	4.37961543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.37961543
		Average book depth at 3 price increments	NA

US100-SEP18	9/12/2018	Average effective spread	4.3114054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.3114054
		Average book depth at 3 price increments	NA

US100-SEP18	9/13/2018	Average effective spread	4.16117658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.16117658
		Average book depth at 3 price increments	NA

US100-SEP18	9/14/2018	Average effective spread	4.41963476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.41963476
		Average book depth at 3 price increments	NA

US100-SEP18	9/17/2018	Average effective spread	4.27816292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.27816292
		Average book depth at 3 price increments	NA

US100-SEP18	9/18/2018	Average effective spread	4.39378894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.39378894
		Average book depth at 3 price increments	NA

US100-SEP18	9/19/2018	Average effective spread	4.21803738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	4.21803738
		Average book depth at 3 price increments	NA

US100-SEP18	9/20/2018	Average effective spread	3.98103907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.98103907
		Average book depth at 3 price increments	NA

US100-SEP18	9/21/2018	Average effective spread	3.07565226
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.07565226
		Average book depth at 3 price increments	NA

US30Cash	7/2/2018	Average effective spread	3.01288384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.01288384
		Average book depth at 3 price increments	NA

US30Cash	7/3/2018	Average effective spread	3.10274729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.10274729
		Average book depth at 3 price increments	NA

US30Cash	7/4/2018	Average effective spread	3.73854128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.73854128
		Average book depth at 3 price increments	NA

US30Cash	7/5/2018	Average effective spread	2.90537142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.90537142
		Average book depth at 3 price increments	NA

US30Cash	7/6/2018	Average effective spread	3.06287737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.06287737
		Average book depth at 3 price increments	NA

US30Cash	7/9/2018	Average effective spread	2.87692509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.87692509
		Average book depth at 3 price increments	NA

US30Cash	7/10/2018	Average effective spread	2.9906265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.9906265
		Average book depth at 3 price increments	NA

US30Cash	7/11/2018	Average effective spread	3.23232348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.23232348
		Average book depth at 3 price increments	NA

US30Cash	7/12/2018	Average effective spread	2.7323875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.7323875
		Average book depth at 3 price increments	NA

US30Cash	7/13/2018	Average effective spread	3.04859742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.04859742
		Average book depth at 3 price increments	NA

US30Cash	7/16/2018	Average effective spread	2.99263348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.99263348
		Average book depth at 3 price increments	NA

US30Cash	7/17/2018	Average effective spread	2.87593458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.87593458
		Average book depth at 3 price increments	NA

US30Cash	7/18/2018	Average effective spread	2.94280806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.94280806
		Average book depth at 3 price increments	NA

US30Cash	7/19/2018	Average effective spread	2.99323622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.99323622
		Average book depth at 3 price increments	NA

US30Cash	7/20/2018	Average effective spread	3.14290652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.14290652
		Average book depth at 3 price increments	NA

US30Cash	7/23/2018	Average effective spread	2.97105865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.97105865
		Average book depth at 3 price increments	NA

US30Cash	7/24/2018	Average effective spread	2.84442801
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.84442801
		Average book depth at 3 price increments	NA

US30Cash	7/25/2018	Average effective spread	2.76692979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.76692979
		Average book depth at 3 price increments	NA

US30Cash	7/26/2018	Average effective spread	2.83650591
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.83650591
		Average book depth at 3 price increments	NA

US30Cash	7/27/2018	Average effective spread	2.71906308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.71906308
		Average book depth at 3 price increments	NA

US30Cash	7/30/2018	Average effective spread	2.71411319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.71411319
		Average book depth at 3 price increments	NA

US30Cash	7/31/2018	Average effective spread	2.92784366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.92784366
		Average book depth at 3 price increments	NA

US30Cash	8/1/2018	Average effective spread	3.11808657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.11808657
		Average book depth at 3 price increments	NA

US30Cash	8/2/2018	Average effective spread	3.10501862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.10501862
		Average book depth at 3 price increments	NA

US30Cash	8/3/2018	Average effective spread	2.93288071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.93288071
		Average book depth at 3 price increments	NA

US30Cash	8/6/2018	Average effective spread	2.80511577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.80511577
		Average book depth at 3 price increments	NA

US30Cash	8/7/2018	Average effective spread	3.00332554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.00332554
		Average book depth at 3 price increments	NA

US30Cash	8/8/2018	Average effective spread	2.97188661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.97188661
		Average book depth at 3 price increments	NA

US30Cash	8/9/2018	Average effective spread	3.17156239
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.17156239
		Average book depth at 3 price increments	NA

US30Cash	8/10/2018	Average effective spread	3.05175299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.05175299
		Average book depth at 3 price increments	NA

US30Cash	8/13/2018	Average effective spread	3.03676917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.03676917
		Average book depth at 3 price increments	NA

US30Cash	8/14/2018	Average effective spread	3.05348299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.05348299
		Average book depth at 3 price increments	NA

US30Cash	8/15/2018	Average effective spread	2.86120183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.86120183
		Average book depth at 3 price increments	NA

US30Cash	8/16/2018	Average effective spread	3.10177749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.10177749
		Average book depth at 3 price increments	NA

US30Cash	8/17/2018	Average effective spread	2.92594491
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.92594491
		Average book depth at 3 price increments	NA

US30Cash	8/20/2018	Average effective spread	2.90186597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.90186597
		Average book depth at 3 price increments	NA

US30Cash	8/21/2018	Average effective spread	2.92331588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.92331588
		Average book depth at 3 price increments	NA

US30Cash	8/22/2018	Average effective spread	3.36344543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.36344543
		Average book depth at 3 price increments	NA

US30Cash	8/23/2018	Average effective spread	2.74707326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.74707326
		Average book depth at 3 price increments	NA

US30Cash	8/24/2018	Average effective spread	2.83914386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.83914386
		Average book depth at 3 price increments	NA

US30Cash	8/27/2018	Average effective spread	3.03259313
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.03259313
		Average book depth at 3 price increments	NA

US30Cash	8/28/2018	Average effective spread	3.09125637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.09125637
		Average book depth at 3 price increments	NA

US30Cash	8/29/2018	Average effective spread	2.81331721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.81331721
		Average book depth at 3 price increments	NA

US30Cash	8/30/2018	Average effective spread	2.80938204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.80938204
		Average book depth at 3 price increments	NA

US30Cash	8/31/2018	Average effective spread	2.99027532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.99027532
		Average book depth at 3 price increments	NA

US30Cash	9/3/2018	Average effective spread	3.36230911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.36230911
		Average book depth at 3 price increments	NA

US30Cash	9/4/2018	Average effective spread	2.96238461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.96238461
		Average book depth at 3 price increments	NA

US30Cash	9/5/2018	Average effective spread	2.82427916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.82427916
		Average book depth at 3 price increments	NA

US30Cash	9/6/2018	Average effective spread	2.82770088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.82770088
		Average book depth at 3 price increments	NA

US30Cash	9/7/2018	Average effective spread	2.87348995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.87348995
		Average book depth at 3 price increments	NA

US30Cash	9/10/2018	Average effective spread	2.81113952
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.81113952
		Average book depth at 3 price increments	NA

US30Cash	9/11/2018	Average effective spread	2.89780842
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.89780842
		Average book depth at 3 price increments	NA

US30Cash	9/12/2018	Average effective spread	2.66513294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.66513294
		Average book depth at 3 price increments	NA

US30Cash	9/13/2018	Average effective spread	2.95045472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.95045472
		Average book depth at 3 price increments	NA

US30Cash	9/14/2018	Average effective spread	3.07779557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.07779557
		Average book depth at 3 price increments	NA

US30Cash	9/17/2018	Average effective spread	3.02163687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.02163687
		Average book depth at 3 price increments	NA

US30Cash	9/18/2018	Average effective spread	2.89172621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.89172621
		Average book depth at 3 price increments	NA

US30Cash	9/19/2018	Average effective spread	2.98777648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.98777648
		Average book depth at 3 price increments	NA

US30Cash	9/20/2018	Average effective spread	2.942781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.942781
		Average book depth at 3 price increments	NA

US30Cash	9/21/2018	Average effective spread	3.20562422
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	3.20562422
		Average book depth at 3 price increments	NA

US30Cash	9/24/2018	Average effective spread	2.92680145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.92680145
		Average book depth at 3 price increments	NA

US30Cash	9/25/2018	Average effective spread	2.89408314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.89408314
		Average book depth at 3 price increments	NA

US30Cash	9/26/2018	Average effective spread	2.86192968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.86192968
		Average book depth at 3 price increments	NA

US30Cash	9/27/2018	Average effective spread	2.8880256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.8880256
		Average book depth at 3 price increments	NA

US30Cash	9/28/2018	Average effective spread	2.91009319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	2.91009319
		Average book depth at 3 price increments	NA

US30-DEC18	9/20/2018	Average effective spread	5.71192562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.71192562
		Average book depth at 3 price increments	NA

US30-DEC18	9/21/2018	Average effective spread	6.00484488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.00484488
		Average book depth at 3 price increments	NA

US30-DEC18	9/24/2018	Average effective spread	6.15130452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.15130452
		Average book depth at 3 price increments	NA

US30-DEC18	9/25/2018	Average effective spread	6.04145979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.04145979
		Average book depth at 3 price increments	NA

US30-DEC18	9/26/2018	Average effective spread	5.65461533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.65461533
		Average book depth at 3 price increments	NA

US30-DEC18	9/27/2018	Average effective spread	5.97555296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.97555296
		Average book depth at 3 price increments	NA

US30-DEC18	9/28/2018	Average effective spread	6.20988837
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.20988837
		Average book depth at 3 price increments	NA

US30-SEP18	7/2/2018	Average effective spread	6.57680829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.57680829
		Average book depth at 3 price increments	NA

US30-SEP18	7/3/2018	Average effective spread	5.9834519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.9834519
		Average book depth at 3 price increments	NA

US30-SEP18	7/4/2018	Average effective spread	6.41493185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.41493185
		Average book depth at 3 price increments	NA

US30-SEP18	7/5/2018	Average effective spread	5.79717824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.79717824
		Average book depth at 3 price increments	NA

US30-SEP18	7/6/2018	Average effective spread	6.04669049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.04669049
		Average book depth at 3 price increments	NA

US30-SEP18	7/9/2018	Average effective spread	5.78406246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.78406246
		Average book depth at 3 price increments	NA

US30-SEP18	7/10/2018	Average effective spread	6.38489836
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.38489836
		Average book depth at 3 price increments	NA

US30-SEP18	7/11/2018	Average effective spread	6.10864637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.10864637
		Average book depth at 3 price increments	NA

US30-SEP18	7/12/2018	Average effective spread	6.16672132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.16672132
		Average book depth at 3 price increments	NA

US30-SEP18	7/13/2018	Average effective spread	6.20622688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.20622688
		Average book depth at 3 price increments	NA

US30-SEP18	7/16/2018	Average effective spread	5.67715463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.67715463
		Average book depth at 3 price increments	NA

US30-SEP18	7/17/2018	Average effective spread	5.67812725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.67812725
		Average book depth at 3 price increments	NA

US30-SEP18	7/18/2018	Average effective spread	5.91816469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.91816469
		Average book depth at 3 price increments	NA

US30-SEP18	7/19/2018	Average effective spread	5.84642937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.84642937
		Average book depth at 3 price increments	NA

US30-SEP18	7/20/2018	Average effective spread	6.18419919
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.18419919
		Average book depth at 3 price increments	NA

US30-SEP18	7/23/2018	Average effective spread	6.15130452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.15130452
		Average book depth at 3 price increments	NA

US30-SEP18	7/24/2018	Average effective spread	5.67263157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.67263157
		Average book depth at 3 price increments	NA

US30-SEP18	7/25/2018	Average effective spread	6.0918397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.0918397
		Average book depth at 3 price increments	NA

US30-SEP18	7/26/2018	Average effective spread	6.09961288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.09961288
		Average book depth at 3 price increments	NA

US30-SEP18	7/27/2018	Average effective spread	5.6553719
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.6553719
		Average book depth at 3 price increments	NA

US30-SEP18	7/30/2018	Average effective spread	6.2584701
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.2584701
		Average book depth at 3 price increments	NA

US30-SEP18	7/31/2018	Average effective spread	6.0588037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.0588037
		Average book depth at 3 price increments	NA

US30-SEP18	8/1/2018	Average effective spread	6.45784793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.45784793
		Average book depth at 3 price increments	NA

US30-SEP18	8/2/2018	Average effective spread	6.38054568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.38054568
		Average book depth at 3 price increments	NA

US30-SEP18	8/3/2018	Average effective spread	6.15130452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.15130452
		Average book depth at 3 price increments	NA

US30-SEP18	8/6/2018	Average effective spread	5.98505304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.98505304
		Average book depth at 3 price increments	NA

US30-SEP18	8/7/2018	Average effective spread	5.7998014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.7998014
		Average book depth at 3 price increments	NA

US30-SEP18	8/8/2018	Average effective spread	6.24221049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.24221049
		Average book depth at 3 price increments	NA

US30-SEP18	8/9/2018	Average effective spread	6.09272066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.09272066
		Average book depth at 3 price increments	NA

US30-SEP18	8/10/2018	Average effective spread	6.30194871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.30194871
		Average book depth at 3 price increments	NA

US30-SEP18	8/13/2018	Average effective spread	6.75255984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.75255984
		Average book depth at 3 price increments	NA

US30-SEP18	8/14/2018	Average effective spread	6.15130452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.15130452
		Average book depth at 3 price increments	NA

US30-SEP18	8/15/2018	Average effective spread	5.88385649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.88385649
		Average book depth at 3 price increments	NA

US30-SEP18	8/16/2018	Average effective spread	6.23119159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.23119159
		Average book depth at 3 price increments	NA

US30-SEP18	8/17/2018	Average effective spread	5.83495171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.83495171
		Average book depth at 3 price increments	NA

US30-SEP18	8/20/2018	Average effective spread	5.85838525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.85838525
		Average book depth at 3 price increments	NA

US30-SEP18	8/21/2018	Average effective spread	5.85838525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.85838525
		Average book depth at 3 price increments	NA

US30-SEP18	8/22/2018	Average effective spread	6.50280763
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.50280763
		Average book depth at 3 price increments	NA

US30-SEP18	8/23/2018	Average effective spread	5.7998014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.7998014
		Average book depth at 3 price increments	NA

US30-SEP18	8/24/2018	Average effective spread	5.85838525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.85838525
		Average book depth at 3 price increments	NA

US30-SEP18	8/27/2018	Average effective spread	5.81332075
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.81332075
		Average book depth at 3 price increments	NA

US30-SEP18	8/28/2018	Average effective spread	7.0300623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.0300623
		Average book depth at 3 price increments	NA

US30-SEP18	8/29/2018	Average effective spread	6.32705607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.32705607
		Average book depth at 3 price increments	NA

US30-SEP18	8/30/2018	Average effective spread	5.99622961
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.99622961
		Average book depth at 3 price increments	NA

US30-SEP18	8/31/2018	Average effective spread	6.30637942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.30637942
		Average book depth at 3 price increments	NA

US30-SEP18	9/3/2018	Average effective spread	6.62448179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.62448179
		Average book depth at 3 price increments	NA

US30-SEP18	9/4/2018	Average effective spread	6.01611101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.01611101
		Average book depth at 3 price increments	NA

US30-SEP18	9/5/2018	Average effective spread	5.87669271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.87669271
		Average book depth at 3 price increments	NA

US30-SEP18	9/6/2018	Average effective spread	6.08370776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.08370776
		Average book depth at 3 price increments	NA

US30-SEP18	9/7/2018	Average effective spread	6.31107866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.31107866
		Average book depth at 3 price increments	NA

US30-SEP18	9/10/2018	Average effective spread	6.0780747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.0780747
		Average book depth at 3 price increments	NA

US30-SEP18	9/11/2018	Average effective spread	6.33960976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.33960976
		Average book depth at 3 price increments	NA

US30-SEP18	9/12/2018	Average effective spread	5.79505136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.79505136
		Average book depth at 3 price increments	NA

US30-SEP18	9/13/2018	Average effective spread	6.15130452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.15130452
		Average book depth at 3 price increments	NA

US30-SEP18	9/14/2018	Average effective spread	5.62404984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.62404984
		Average book depth at 3 price increments	NA

US30-SEP18	9/17/2018	Average effective spread	5.97555296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.97555296
		Average book depth at 3 price increments	NA

US30-SEP18	9/18/2018	Average effective spread	5.85838525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.85838525
		Average book depth at 3 price increments	NA

US30-SEP18	9/19/2018	Average effective spread	5.72819891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	5.72819891
		Average book depth at 3 price increments	NA

US30-SEP18	9/20/2018	Average effective spread	6.29776415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	6.29776415
		Average book depth at 3 price increments	NA

US30-SEP18	9/21/2018	Average effective spread	7.0300623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	7.0300623
		Average book depth at 3 price increments	NA

US500Cash	7/2/2018	Average effective spread	0.69384916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69384916
		Average book depth at 3 price increments	NA

US500Cash	7/3/2018	Average effective spread	0.70678896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70678896
		Average book depth at 3 price increments	NA

US500Cash	7/4/2018	Average effective spread	0.74773722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.74773722
		Average book depth at 3 price increments	NA

US500Cash	7/5/2018	Average effective spread	0.68645289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68645289
		Average book depth at 3 price increments	NA

US500Cash	7/6/2018	Average effective spread	0.69223808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69223808
		Average book depth at 3 price increments	NA

US500Cash	7/9/2018	Average effective spread	0.69093286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69093286
		Average book depth at 3 price increments	NA

US500Cash	7/10/2018	Average effective spread	0.7076619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.7076619
		Average book depth at 3 price increments	NA

US500Cash	7/11/2018	Average effective spread	0.72118134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.72118134
		Average book depth at 3 price increments	NA

US500Cash	7/12/2018	Average effective spread	0.69832843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69832843
		Average book depth at 3 price increments	NA

US500Cash	7/13/2018	Average effective spread	0.70983294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70983294
		Average book depth at 3 price increments	NA

US500Cash	7/16/2018	Average effective spread	0.68286803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68286803
		Average book depth at 3 price increments	NA

US500Cash	7/17/2018	Average effective spread	0.68197367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68197367
		Average book depth at 3 price increments	NA

US500Cash	7/18/2018	Average effective spread	0.71847237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.71847237
		Average book depth at 3 price increments	NA

US500Cash	7/19/2018	Average effective spread	0.68115111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68115111
		Average book depth at 3 price increments	NA

US500Cash	7/20/2018	Average effective spread	0.70169465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70169465
		Average book depth at 3 price increments	NA

US500Cash	7/23/2018	Average effective spread	0.69319032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69319032
		Average book depth at 3 price increments	NA

US500Cash	7/24/2018	Average effective spread	0.70170437
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70170437
		Average book depth at 3 price increments	NA

US500Cash	7/25/2018	Average effective spread	0.65969157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.65969157
		Average book depth at 3 price increments	NA

US500Cash	7/26/2018	Average effective spread	0.68376715
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68376715
		Average book depth at 3 price increments	NA

US500Cash	7/27/2018	Average effective spread	0.65047443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.65047443
		Average book depth at 3 price increments	NA

US500Cash	7/30/2018	Average effective spread	0.6737143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6737143
		Average book depth at 3 price increments	NA

US500Cash	7/31/2018	Average effective spread	0.6737143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6737143
		Average book depth at 3 price increments	NA

US500Cash	8/1/2018	Average effective spread	0.7222713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.7222713
		Average book depth at 3 price increments	NA

US500Cash	8/2/2018	Average effective spread	0.69698249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69698249
		Average book depth at 3 price increments	NA

US500Cash	8/3/2018	Average effective spread	0.70166802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70166802
		Average book depth at 3 price increments	NA

US500Cash	8/6/2018	Average effective spread	0.70389386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70389386
		Average book depth at 3 price increments	NA

US500Cash	8/7/2018	Average effective spread	0.68862656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68862656
		Average book depth at 3 price increments	NA

US500Cash	8/8/2018	Average effective spread	0.72260443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.72260443
		Average book depth at 3 price increments	NA

US500Cash	8/9/2018	Average effective spread	0.72975103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.72975103
		Average book depth at 3 price increments	NA

US500Cash	8/10/2018	Average effective spread	0.69711981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69711981
		Average book depth at 3 price increments	NA

US500Cash	8/13/2018	Average effective spread	0.70601567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70601567
		Average book depth at 3 price increments	NA

US500Cash	8/14/2018	Average effective spread	0.68543107
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68543107
		Average book depth at 3 price increments	NA

US500Cash	8/15/2018	Average effective spread	0.68025454
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68025454
		Average book depth at 3 price increments	NA

US500Cash	8/16/2018	Average effective spread	0.69912417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69912417
		Average book depth at 3 price increments	NA

US500Cash	8/17/2018	Average effective spread	0.72258477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.72258477
		Average book depth at 3 price increments	NA

US500Cash	8/20/2018	Average effective spread	0.68520133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68520133
		Average book depth at 3 price increments	NA

US500Cash	8/21/2018	Average effective spread	0.68379325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68379325
		Average book depth at 3 price increments	NA

US500Cash	8/22/2018	Average effective spread	0.70120056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70120056
		Average book depth at 3 price increments	NA

US500Cash	8/23/2018	Average effective spread	0.67133526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67133526
		Average book depth at 3 price increments	NA

US500Cash	8/24/2018	Average effective spread	0.66315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.66315
		Average book depth at 3 price increments	NA

US500Cash	8/27/2018	Average effective spread	0.68908531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68908531
		Average book depth at 3 price increments	NA

US500Cash	8/28/2018	Average effective spread	0.68522789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68522789
		Average book depth at 3 price increments	NA

US500Cash	8/29/2018	Average effective spread	0.65461648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.65461648
		Average book depth at 3 price increments	NA

US500Cash	8/30/2018	Average effective spread	0.67637721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67637721
		Average book depth at 3 price increments	NA

US500Cash	8/31/2018	Average effective spread	0.68360508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68360508
		Average book depth at 3 price increments	NA

US500Cash	9/3/2018	Average effective spread	0.75781048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.75781048
		Average book depth at 3 price increments	NA

US500Cash	9/4/2018	Average effective spread	0.66968946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.66968946
		Average book depth at 3 price increments	NA

US500Cash	9/5/2018	Average effective spread	0.67927716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67927716
		Average book depth at 3 price increments	NA

US500Cash	9/6/2018	Average effective spread	0.66663605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.66663605
		Average book depth at 3 price increments	NA

US500Cash	9/7/2018	Average effective spread	0.67355724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67355724
		Average book depth at 3 price increments	NA

US500Cash	9/10/2018	Average effective spread	0.7104728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.7104728
		Average book depth at 3 price increments	NA

US500Cash	9/11/2018	Average effective spread	0.67041136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67041136
		Average book depth at 3 price increments	NA

US500Cash	9/12/2018	Average effective spread	0.68830924
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.68830924
		Average book depth at 3 price increments	NA

US500Cash	9/13/2018	Average effective spread	0.69476788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69476788
		Average book depth at 3 price increments	NA

US500Cash	9/14/2018	Average effective spread	0.67010914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67010914
		Average book depth at 3 price increments	NA

US500Cash	9/17/2018	Average effective spread	0.67845794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67845794
		Average book depth at 3 price increments	NA

US500Cash	9/18/2018	Average effective spread	0.70765574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70765574
		Average book depth at 3 price increments	NA

US500Cash	9/19/2018	Average effective spread	0.70426761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.70426761
		Average book depth at 3 price increments	NA

US500Cash	9/20/2018	Average effective spread	0.67984978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67984978
		Average book depth at 3 price increments	NA

US500Cash	9/21/2018	Average effective spread	0.69531204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69531204
		Average book depth at 3 price increments	NA

US500Cash	9/24/2018	Average effective spread	0.69871961
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69871961
		Average book depth at 3 price increments	NA

US500Cash	9/25/2018	Average effective spread	0.67474209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.67474209
		Average book depth at 3 price increments	NA

US500Cash	9/26/2018	Average effective spread	0.6503876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.6503876
		Average book depth at 3 price increments	NA

US500Cash	9/27/2018	Average effective spread	0.69011778
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69011778
		Average book depth at 3 price increments	NA

US500Cash	9/28/2018	Average effective spread	0.69586632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.69586632
		Average book depth at 3 price increments	NA

US500-DEC18	9/20/2018	Average effective spread	0.97180273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.97180273
		Average book depth at 3 price increments	NA

US500-DEC18	9/21/2018	Average effective spread	0.96842695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.96842695
		Average book depth at 3 price increments	NA

US500-DEC18	9/24/2018	Average effective spread	0.93343605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93343605
		Average book depth at 3 price increments	NA

US500-DEC18	9/25/2018	Average effective spread	0.92269568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92269568
		Average book depth at 3 price increments	NA

US500-DEC18	9/26/2018	Average effective spread	0.93068438
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93068438
		Average book depth at 3 price increments	NA

US500-DEC18	9/27/2018	Average effective spread	0.92770126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92770126
		Average book depth at 3 price increments	NA

US500-DEC18	9/28/2018	Average effective spread	0.98487194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.98487194
		Average book depth at 3 price increments	NA

US500-SEP18	7/2/2018	Average effective spread	0.95972199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95972199
		Average book depth at 3 price increments	NA

US500-SEP18	7/3/2018	Average effective spread	0.94093405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94093405
		Average book depth at 3 price increments	NA

US500-SEP18	7/4/2018	Average effective spread	1.0065771
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	1.0065771
		Average book depth at 3 price increments	NA

US500-SEP18	7/5/2018	Average effective spread	0.92644232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92644232
		Average book depth at 3 price increments	NA

US500-SEP18	7/6/2018	Average effective spread	0.94495754
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94495754
		Average book depth at 3 price increments	NA

US500-SEP18	7/9/2018	Average effective spread	0.95883813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95883813
		Average book depth at 3 price increments	NA

US500-SEP18	7/10/2018	Average effective spread	0.95210293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95210293
		Average book depth at 3 price increments	NA

US500-SEP18	7/11/2018	Average effective spread	0.95173421
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95173421
		Average book depth at 3 price increments	NA

US500-SEP18	7/12/2018	Average effective spread	0.9384068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.9384068
		Average book depth at 3 price increments	NA

US500-SEP18	7/13/2018	Average effective spread	0.95629524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95629524
		Average book depth at 3 price increments	NA

US500-SEP18	7/16/2018	Average effective spread	0.92400076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92400076
		Average book depth at 3 price increments	NA

US500-SEP18	7/17/2018	Average effective spread	0.94683057
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94683057
		Average book depth at 3 price increments	NA

US500-SEP18	7/18/2018	Average effective spread	0.94946244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94946244
		Average book depth at 3 price increments	NA

US500-SEP18	7/19/2018	Average effective spread	0.92736992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92736992
		Average book depth at 3 price increments	NA

US500-SEP18	7/20/2018	Average effective spread	0.97972145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.97972145
		Average book depth at 3 price increments	NA

US500-SEP18	7/23/2018	Average effective spread	0.94610184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94610184
		Average book depth at 3 price increments	NA

US500-SEP18	7/24/2018	Average effective spread	0.93734164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93734164
		Average book depth at 3 price increments	NA

US500-SEP18	7/25/2018	Average effective spread	0.91680709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.91680709
		Average book depth at 3 price increments	NA

US500-SEP18	7/26/2018	Average effective spread	0.91825252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.91825252
		Average book depth at 3 price increments	NA

US500-SEP18	7/27/2018	Average effective spread	0.91804343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.91804343
		Average book depth at 3 price increments	NA

US500-SEP18	7/30/2018	Average effective spread	0.94488214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94488214
		Average book depth at 3 price increments	NA

US500-SEP18	7/31/2018	Average effective spread	0.91270979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.91270979
		Average book depth at 3 price increments	NA

US500-SEP18	8/1/2018	Average effective spread	0.96419257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.96419257
		Average book depth at 3 price increments	NA

US500-SEP18	8/2/2018	Average effective spread	0.9476334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.9476334
		Average book depth at 3 price increments	NA

US500-SEP18	8/3/2018	Average effective spread	0.92963324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92963324
		Average book depth at 3 price increments	NA

US500-SEP18	8/6/2018	Average effective spread	0.96894609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.96894609
		Average book depth at 3 price increments	NA

US500-SEP18	8/7/2018	Average effective spread	0.93824293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93824293
		Average book depth at 3 price increments	NA

US500-SEP18	8/8/2018	Average effective spread	0.97249195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.97249195
		Average book depth at 3 price increments	NA

US500-SEP18	8/9/2018	Average effective spread	0.97717866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.97717866
		Average book depth at 3 price increments	NA

US500-SEP18	8/10/2018	Average effective spread	0.95826444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95826444
		Average book depth at 3 price increments	NA

US500-SEP18	8/13/2018	Average effective spread	0.94131343
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94131343
		Average book depth at 3 price increments	NA

US500-SEP18	8/14/2018	Average effective spread	0.96281288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.96281288
		Average book depth at 3 price increments	NA

US500-SEP18	8/15/2018	Average effective spread	0.93330137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93330137
		Average book depth at 3 price increments	NA

US500-SEP18	8/16/2018	Average effective spread	0.97918725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.97918725
		Average book depth at 3 price increments	NA

US500-SEP18	8/17/2018	Average effective spread	0.92849879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92849879
		Average book depth at 3 price increments	NA

US500-SEP18	8/20/2018	Average effective spread	0.95738348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95738348
		Average book depth at 3 price increments	NA

US500-SEP18	8/21/2018	Average effective spread	0.96092735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.96092735
		Average book depth at 3 price increments	NA

US500-SEP18	8/22/2018	Average effective spread	0.98201183
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.98201183
		Average book depth at 3 price increments	NA

US500-SEP18	8/23/2018	Average effective spread	0.93245965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93245965
		Average book depth at 3 price increments	NA

US500-SEP18	8/24/2018	Average effective spread	0.91720344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.91720344
		Average book depth at 3 price increments	NA

US500-SEP18	8/27/2018	Average effective spread	0.94331958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94331958
		Average book depth at 3 price increments	NA

US500-SEP18	8/28/2018	Average effective spread	0.94612922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.94612922
		Average book depth at 3 price increments	NA

US500-SEP18	8/29/2018	Average effective spread	0.952964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.952964
		Average book depth at 3 price increments	NA

US500-SEP18	8/30/2018	Average effective spread	0.9614644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.9614644
		Average book depth at 3 price increments	NA

US500-SEP18	8/31/2018	Average effective spread	0.91575812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.91575812
		Average book depth at 3 price increments	NA

US500-SEP18	9/3/2018	Average effective spread	0.99592549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.99592549
		Average book depth at 3 price increments	NA

US500-SEP18	9/4/2018	Average effective spread	0.9129317
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.9129317
		Average book depth at 3 price increments	NA

US500-SEP18	9/5/2018	Average effective spread	0.93211094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93211094
		Average book depth at 3 price increments	NA

US500-SEP18	9/6/2018	Average effective spread	0.93122094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93122094
		Average book depth at 3 price increments	NA

US500-SEP18	9/7/2018	Average effective spread	0.92809156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92809156
		Average book depth at 3 price increments	NA

US500-SEP18	9/10/2018	Average effective spread	0.93734164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93734164
		Average book depth at 3 price increments	NA

US500-SEP18	9/11/2018	Average effective spread	0.95054364
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95054364
		Average book depth at 3 price increments	NA

US500-SEP18	9/12/2018	Average effective spread	0.93867309
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.93867309
		Average book depth at 3 price increments	NA

US500-SEP18	9/13/2018	Average effective spread	0.95578471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95578471
		Average book depth at 3 price increments	NA

US500-SEP18	9/14/2018	Average effective spread	0.95766665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95766665
		Average book depth at 3 price increments	NA

US500-SEP18	9/17/2018	Average effective spread	0.98178456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.98178456
		Average book depth at 3 price increments	NA

US500-SEP18	9/18/2018	Average effective spread	0.95762067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.95762067
		Average book depth at 3 price increments	NA

US500-SEP18	9/19/2018	Average effective spread	0.92625821
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.92625821
		Average book depth at 3 price increments	NA

US500-SEP18	9/20/2018	Average effective spread	0.97981493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.97981493
		Average book depth at 3 price increments	NA

US500-SEP18	9/21/2018	Average effective spread	0.96663357
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.96663357
		Average book depth at 3 price increments	NA

US Bancorp	9/27/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

USDCAD	7/2/2018	Average effective spread	0.00016894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016894
		Average book depth at 3 price increments	NA

USDCAD	7/3/2018	Average effective spread	0.00014767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014767
		Average book depth at 3 price increments	NA

USDCAD	7/4/2018	Average effective spread	0.00016748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016748
		Average book depth at 3 price increments	NA

USDCAD	7/5/2018	Average effective spread	0.0001501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001501
		Average book depth at 3 price increments	NA

USDCAD	7/6/2018	Average effective spread	0.0002007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002007
		Average book depth at 3 price increments	NA

USDCAD	7/9/2018	Average effective spread	0.00015858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015858
		Average book depth at 3 price increments	NA

USDCAD	7/10/2018	Average effective spread	0.00014783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014783
		Average book depth at 3 price increments	NA

USDCAD	7/11/2018	Average effective spread	0.00016524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016524
		Average book depth at 3 price increments	NA

USDCAD	7/12/2018	Average effective spread	0.00015185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015185
		Average book depth at 3 price increments	NA

USDCAD	7/13/2018	Average effective spread	0.00014553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014553
		Average book depth at 3 price increments	NA

USDCAD	7/16/2018	Average effective spread	0.00015644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015644
		Average book depth at 3 price increments	NA

USDCAD	7/17/2018	Average effective spread	0.00014425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014425
		Average book depth at 3 price increments	NA

USDCAD	7/18/2018	Average effective spread	0.00014339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014339
		Average book depth at 3 price increments	NA

USDCAD	7/19/2018	Average effective spread	0.00014654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014654
		Average book depth at 3 price increments	NA

USDCAD	7/20/2018	Average effective spread	0.00017642
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017642
		Average book depth at 3 price increments	NA

USDCAD	7/23/2018	Average effective spread	0.00015293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015293
		Average book depth at 3 price increments	NA

USDCAD	7/24/2018	Average effective spread	0.00014789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014789
		Average book depth at 3 price increments	NA

USDCAD	7/25/2018	Average effective spread	0.00014489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014489
		Average book depth at 3 price increments	NA

USDCAD	7/26/2018	Average effective spread	0.00014725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014725
		Average book depth at 3 price increments	NA

USDCAD	7/27/2018	Average effective spread	0.00018509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018509
		Average book depth at 3 price increments	NA

USDCAD	7/30/2018	Average effective spread	0.00014561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014561
		Average book depth at 3 price increments	NA

USDCAD	7/31/2018	Average effective spread	0.00016068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016068
		Average book depth at 3 price increments	NA

USDCAD	8/1/2018	Average effective spread	0.00014649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014649
		Average book depth at 3 price increments	NA

USDCAD	8/2/2018	Average effective spread	0.00014202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014202
		Average book depth at 3 price increments	NA

USDCAD	8/3/2018	Average effective spread	0.00015041
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015041
		Average book depth at 3 price increments	NA

USDCAD	8/6/2018	Average effective spread	0.00014703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014703
		Average book depth at 3 price increments	NA

USDCAD	8/7/2018	Average effective spread	0.00014247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014247
		Average book depth at 3 price increments	NA

USDCAD	8/8/2018	Average effective spread	0.00015067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015067
		Average book depth at 3 price increments	NA

USDCAD	8/9/2018	Average effective spread	0.00015025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015025
		Average book depth at 3 price increments	NA

USDCAD	8/10/2018	Average effective spread	0.00016382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016382
		Average book depth at 3 price increments	NA

USDCAD	8/13/2018	Average effective spread	0.00017208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017208
		Average book depth at 3 price increments	NA

USDCAD	8/14/2018	Average effective spread	0.00014485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014485
		Average book depth at 3 price increments	NA

USDCAD	8/15/2018	Average effective spread	0.00014651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014651
		Average book depth at 3 price increments	NA

USDCAD	8/16/2018	Average effective spread	0.00014433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014433
		Average book depth at 3 price increments	NA

USDCAD	8/17/2018	Average effective spread	0.00019179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019179
		Average book depth at 3 price increments	NA

USDCAD	8/20/2018	Average effective spread	0.00015078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015078
		Average book depth at 3 price increments	NA

USDCAD	8/21/2018	Average effective spread	0.00015003
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015003
		Average book depth at 3 price increments	NA

USDCAD	8/22/2018	Average effective spread	0.00015208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015208
		Average book depth at 3 price increments	NA

USDCAD	8/23/2018	Average effective spread	0.00014523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014523
		Average book depth at 3 price increments	NA

USDCAD	8/24/2018	Average effective spread	0.0001452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001452
		Average book depth at 3 price increments	NA

USDCAD	8/27/2018	Average effective spread	0.00014953
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014953
		Average book depth at 3 price increments	NA

USDCAD	8/28/2018	Average effective spread	0.00014261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014261
		Average book depth at 3 price increments	NA

USDCAD	8/29/2018	Average effective spread	0.000149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000149
		Average book depth at 3 price increments	NA

USDCAD	8/30/2018	Average effective spread	0.00017735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017735
		Average book depth at 3 price increments	NA

USDCAD	8/31/2018	Average effective spread	0.0001513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001513
		Average book depth at 3 price increments	NA

USDCAD	9/3/2018	Average effective spread	0.00018145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018145
		Average book depth at 3 price increments	NA

USDCAD	9/4/2018	Average effective spread	0.00014317
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014317
		Average book depth at 3 price increments	NA

USDCAD	9/5/2018	Average effective spread	0.00014883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014883
		Average book depth at 3 price increments	NA

USDCAD	9/6/2018	Average effective spread	0.00015006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015006
		Average book depth at 3 price increments	NA

USDCAD	9/7/2018	Average effective spread	0.00016666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016666
		Average book depth at 3 price increments	NA

USDCAD	9/10/2018	Average effective spread	0.00019589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019589
		Average book depth at 3 price increments	NA

USDCAD	9/11/2018	Average effective spread	0.00014549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014549
		Average book depth at 3 price increments	NA

USDCAD	9/12/2018	Average effective spread	0.00014921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014921
		Average book depth at 3 price increments	NA

USDCAD	9/13/2018	Average effective spread	0.00014949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014949
		Average book depth at 3 price increments	NA

USDCAD	9/14/2018	Average effective spread	0.00013876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013876
		Average book depth at 3 price increments	NA

USDCAD	9/17/2018	Average effective spread	0.00014905
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014905
		Average book depth at 3 price increments	NA

USDCAD	9/18/2018	Average effective spread	0.00014881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014881
		Average book depth at 3 price increments	NA

USDCAD	9/19/2018	Average effective spread	0.00014776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014776
		Average book depth at 3 price increments	NA

USDCAD	9/20/2018	Average effective spread	0.0001628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001628
		Average book depth at 3 price increments	NA

USDCAD	9/21/2018	Average effective spread	0.00017058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017058
		Average book depth at 3 price increments	NA

USDCAD	9/24/2018	Average effective spread	0.00015178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015178
		Average book depth at 3 price increments	NA

USDCAD	9/25/2018	Average effective spread	0.00014662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014662
		Average book depth at 3 price increments	NA

USDCAD	9/26/2018	Average effective spread	0.00015016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015016
		Average book depth at 3 price increments	NA

USDCAD	9/27/2018	Average effective spread	0.00014804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014804
		Average book depth at 3 price increments	NA

USDCAD	9/28/2018	Average effective spread	0.00014489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014489
		Average book depth at 3 price increments	NA

USDCAD.	7/2/2018	Average effective spread	0.00006657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006657
		Average book depth at 3 price increments	NA

USDCAD.	7/3/2018	Average effective spread	0.00005034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005034
		Average book depth at 3 price increments	NA

USDCAD.	7/4/2018	Average effective spread	0.00006249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006249
		Average book depth at 3 price increments	NA

USDCAD.	7/5/2018	Average effective spread	0.0000505
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000505
		Average book depth at 3 price increments	NA

USDCAD.	7/6/2018	Average effective spread	0.00009074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009074
		Average book depth at 3 price increments	NA

USDCAD.	7/9/2018	Average effective spread	0.00005174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005174
		Average book depth at 3 price increments	NA

USDCAD.	7/10/2018	Average effective spread	0.00005582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005582
		Average book depth at 3 price increments	NA

USDCAD.	7/11/2018	Average effective spread	0.00007182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007182
		Average book depth at 3 price increments	NA

USDCAD.	7/12/2018	Average effective spread	0.00005325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005325
		Average book depth at 3 price increments	NA

USDCAD.	7/13/2018	Average effective spread	0.00004761
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004761
		Average book depth at 3 price increments	NA

USDCAD.	7/16/2018	Average effective spread	0.00007969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007969
		Average book depth at 3 price increments	NA

USDCAD.	7/17/2018	Average effective spread	0.00004549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004549
		Average book depth at 3 price increments	NA

USDCAD.	7/18/2018	Average effective spread	0.00004579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004579
		Average book depth at 3 price increments	NA

USDCAD.	7/19/2018	Average effective spread	0.0000492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000492
		Average book depth at 3 price increments	NA

USDCAD.	7/20/2018	Average effective spread	0.00009412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009412
		Average book depth at 3 price increments	NA

USDCAD.	7/23/2018	Average effective spread	0.00004687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004687
		Average book depth at 3 price increments	NA

USDCAD.	7/24/2018	Average effective spread	0.00004639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004639
		Average book depth at 3 price increments	NA

USDCAD.	7/25/2018	Average effective spread	0.00004594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004594
		Average book depth at 3 price increments	NA

USDCAD.	7/26/2018	Average effective spread	0.00005315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005315
		Average book depth at 3 price increments	NA

USDCAD.	7/27/2018	Average effective spread	0.00005876
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005876
		Average book depth at 3 price increments	NA

USDCAD.	7/30/2018	Average effective spread	0.00004357
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004357
		Average book depth at 3 price increments	NA

USDCAD.	7/31/2018	Average effective spread	0.00006211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006211
		Average book depth at 3 price increments	NA

USDCAD.	8/1/2018	Average effective spread	0.00004973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004973
		Average book depth at 3 price increments	NA

USDCAD.	8/2/2018	Average effective spread	0.00005032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005032
		Average book depth at 3 price increments	NA

USDCAD.	8/3/2018	Average effective spread	0.00008221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008221
		Average book depth at 3 price increments	NA

USDCAD.	8/6/2018	Average effective spread	0.00005335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005335
		Average book depth at 3 price increments	NA

USDCAD.	8/7/2018	Average effective spread	0.00004748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004748
		Average book depth at 3 price increments	NA

USDCAD.	8/8/2018	Average effective spread	0.00005612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005612
		Average book depth at 3 price increments	NA

USDCAD.	8/9/2018	Average effective spread	0.0000533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000533
		Average book depth at 3 price increments	NA

USDCAD.	8/10/2018	Average effective spread	0.00006265
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006265
		Average book depth at 3 price increments	NA

USDCAD.	8/13/2018	Average effective spread	0.00006807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006807
		Average book depth at 3 price increments	NA

USDCAD.	8/14/2018	Average effective spread	0.00004768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004768
		Average book depth at 3 price increments	NA

USDCAD.	8/15/2018	Average effective spread	0.00005236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005236
		Average book depth at 3 price increments	NA

USDCAD.	8/16/2018	Average effective spread	0.00004553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004553
		Average book depth at 3 price increments	NA

USDCAD.	8/17/2018	Average effective spread	0.00007325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007325
		Average book depth at 3 price increments	NA

USDCAD.	8/20/2018	Average effective spread	0.00004709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004709
		Average book depth at 3 price increments	NA

USDCAD.	8/21/2018	Average effective spread	0.0000561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000561
		Average book depth at 3 price increments	NA

USDCAD.	8/22/2018	Average effective spread	0.00004925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004925
		Average book depth at 3 price increments	NA

USDCAD.	8/23/2018	Average effective spread	0.00005253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005253
		Average book depth at 3 price increments	NA

USDCAD.	8/24/2018	Average effective spread	0.0000443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000443
		Average book depth at 3 price increments	NA

USDCAD.	8/27/2018	Average effective spread	0.00005828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005828
		Average book depth at 3 price increments	NA

USDCAD.	8/28/2018	Average effective spread	0.00004543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004543
		Average book depth at 3 price increments	NA

USDCAD.	8/29/2018	Average effective spread	0.00004252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004252
		Average book depth at 3 price increments	NA

USDCAD.	8/30/2018	Average effective spread	0.00005887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005887
		Average book depth at 3 price increments	NA

USDCAD.	8/31/2018	Average effective spread	0.00005312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005312
		Average book depth at 3 price increments	NA

USDCAD.	9/3/2018	Average effective spread	0.00006775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006775
		Average book depth at 3 price increments	NA

USDCAD.	9/4/2018	Average effective spread	0.00004554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004554
		Average book depth at 3 price increments	NA

USDCAD.	9/5/2018	Average effective spread	0.00005204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005204
		Average book depth at 3 price increments	NA

USDCAD.	9/6/2018	Average effective spread	0.00004987
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004987
		Average book depth at 3 price increments	NA

USDCAD.	9/7/2018	Average effective spread	0.00007543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007543
		Average book depth at 3 price increments	NA

USDCAD.	9/10/2018	Average effective spread	0.0000525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000525
		Average book depth at 3 price increments	NA

USDCAD.	9/11/2018	Average effective spread	0.00005033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005033
		Average book depth at 3 price increments	NA

USDCAD.	9/12/2018	Average effective spread	0.00006016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006016
		Average book depth at 3 price increments	NA

USDCAD.	9/13/2018	Average effective spread	0.00005452
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005452
		Average book depth at 3 price increments	NA

USDCAD.	9/14/2018	Average effective spread	0.00003966
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003966
		Average book depth at 3 price increments	NA

USDCAD.	9/17/2018	Average effective spread	0.00004724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004724
		Average book depth at 3 price increments	NA

USDCAD.	9/18/2018	Average effective spread	0.00004242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004242
		Average book depth at 3 price increments	NA

USDCAD.	9/19/2018	Average effective spread	0.00004596
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004596
		Average book depth at 3 price increments	NA

USDCAD.	9/20/2018	Average effective spread	0.00005413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005413
		Average book depth at 3 price increments	NA

USDCAD.	9/21/2018	Average effective spread	0.00007092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007092
		Average book depth at 3 price increments	NA

USDCAD.	9/24/2018	Average effective spread	0.00005159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005159
		Average book depth at 3 price increments	NA

USDCAD.	9/25/2018	Average effective spread	0.00004373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004373
		Average book depth at 3 price increments	NA

USDCAD.	9/26/2018	Average effective spread	0.00006866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006866
		Average book depth at 3 price increments	NA

USDCAD.	9/27/2018	Average effective spread	0.00005614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005614
		Average book depth at 3 price increments	NA

USDCAD.	9/28/2018	Average effective spread	0.00004488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004488
		Average book depth at 3 price increments	NA

USDCADmicro	7/2/2018	Average effective spread	0.0001676
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001676
		Average book depth at 3 price increments	NA

USDCADmicro	7/3/2018	Average effective spread	0.00014796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014796
		Average book depth at 3 price increments	NA

USDCADmicro	7/4/2018	Average effective spread	0.00016517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016517
		Average book depth at 3 price increments	NA

USDCADmicro	7/5/2018	Average effective spread	0.00014937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014937
		Average book depth at 3 price increments	NA

USDCADmicro	7/6/2018	Average effective spread	0.00019716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019716
		Average book depth at 3 price increments	NA

USDCADmicro	7/9/2018	Average effective spread	0.00015573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015573
		Average book depth at 3 price increments	NA

USDCADmicro	7/10/2018	Average effective spread	0.00014718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014718
		Average book depth at 3 price increments	NA

USDCADmicro	7/11/2018	Average effective spread	0.00016083
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016083
		Average book depth at 3 price increments	NA

USDCADmicro	7/12/2018	Average effective spread	0.00015354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015354
		Average book depth at 3 price increments	NA

USDCADmicro	7/13/2018	Average effective spread	0.00014406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014406
		Average book depth at 3 price increments	NA

USDCADmicro	7/16/2018	Average effective spread	0.00015466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015466
		Average book depth at 3 price increments	NA

USDCADmicro	7/17/2018	Average effective spread	0.00014447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014447
		Average book depth at 3 price increments	NA

USDCADmicro	7/18/2018	Average effective spread	0.00014289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014289
		Average book depth at 3 price increments	NA

USDCADmicro	7/19/2018	Average effective spread	0.00014543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014543
		Average book depth at 3 price increments	NA

USDCADmicro	7/20/2018	Average effective spread	0.00017185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017185
		Average book depth at 3 price increments	NA

USDCADmicro	7/23/2018	Average effective spread	0.00016002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016002
		Average book depth at 3 price increments	NA

USDCADmicro	7/24/2018	Average effective spread	0.00014725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014725
		Average book depth at 3 price increments	NA

USDCADmicro	7/25/2018	Average effective spread	0.00014441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014441
		Average book depth at 3 price increments	NA

USDCADmicro	7/26/2018	Average effective spread	0.00014793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014793
		Average book depth at 3 price increments	NA

USDCADmicro	7/27/2018	Average effective spread	0.00015991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015991
		Average book depth at 3 price increments	NA

USDCADmicro	7/30/2018	Average effective spread	0.00014439
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014439
		Average book depth at 3 price increments	NA

USDCADmicro	7/31/2018	Average effective spread	0.0001651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001651
		Average book depth at 3 price increments	NA

USDCADmicro	8/1/2018	Average effective spread	0.0001472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001472
		Average book depth at 3 price increments	NA

USDCADmicro	8/2/2018	Average effective spread	0.00014331
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014331
		Average book depth at 3 price increments	NA

USDCADmicro	8/3/2018	Average effective spread	0.00014869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014869
		Average book depth at 3 price increments	NA

USDCADmicro	8/6/2018	Average effective spread	0.00015159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015159
		Average book depth at 3 price increments	NA

USDCADmicro	8/7/2018	Average effective spread	0.00014069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014069
		Average book depth at 3 price increments	NA

USDCADmicro	8/8/2018	Average effective spread	0.00015006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015006
		Average book depth at 3 price increments	NA

USDCADmicro	8/9/2018	Average effective spread	0.00015382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015382
		Average book depth at 3 price increments	NA

USDCADmicro	8/10/2018	Average effective spread	0.00016935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016935
		Average book depth at 3 price increments	NA

USDCADmicro	8/13/2018	Average effective spread	0.00017639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017639
		Average book depth at 3 price increments	NA

USDCADmicro	8/14/2018	Average effective spread	0.00014446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014446
		Average book depth at 3 price increments	NA

USDCADmicro	8/15/2018	Average effective spread	0.00014749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014749
		Average book depth at 3 price increments	NA

USDCADmicro	8/16/2018	Average effective spread	0.00014483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014483
		Average book depth at 3 price increments	NA

USDCADmicro	8/17/2018	Average effective spread	0.00018169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018169
		Average book depth at 3 price increments	NA

USDCADmicro	8/20/2018	Average effective spread	0.00014695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014695
		Average book depth at 3 price increments	NA

USDCADmicro	8/21/2018	Average effective spread	0.00014604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014604
		Average book depth at 3 price increments	NA

USDCADmicro	8/22/2018	Average effective spread	0.00015037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015037
		Average book depth at 3 price increments	NA

USDCADmicro	8/23/2018	Average effective spread	0.00014582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014582
		Average book depth at 3 price increments	NA

USDCADmicro	8/24/2018	Average effective spread	0.00014459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014459
		Average book depth at 3 price increments	NA

USDCADmicro	8/27/2018	Average effective spread	0.00015997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015997
		Average book depth at 3 price increments	NA

USDCADmicro	8/28/2018	Average effective spread	0.00014269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014269
		Average book depth at 3 price increments	NA

USDCADmicro	8/29/2018	Average effective spread	0.00014261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014261
		Average book depth at 3 price increments	NA

USDCADmicro	8/30/2018	Average effective spread	0.00015584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015584
		Average book depth at 3 price increments	NA

USDCADmicro	8/31/2018	Average effective spread	0.00015161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015161
		Average book depth at 3 price increments	NA

USDCADmicro	9/3/2018	Average effective spread	0.00017519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017519
		Average book depth at 3 price increments	NA

USDCADmicro	9/4/2018	Average effective spread	0.00014439
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014439
		Average book depth at 3 price increments	NA

USDCADmicro	9/5/2018	Average effective spread	0.00014856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014856
		Average book depth at 3 price increments	NA

USDCADmicro	9/6/2018	Average effective spread	0.00015289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015289
		Average book depth at 3 price increments	NA

USDCADmicro	9/7/2018	Average effective spread	0.00016275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016275
		Average book depth at 3 price increments	NA

USDCADmicro	9/10/2018	Average effective spread	0.00014718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014718
		Average book depth at 3 price increments	NA

USDCADmicro	9/11/2018	Average effective spread	0.0001494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001494
		Average book depth at 3 price increments	NA

USDCADmicro	9/12/2018	Average effective spread	0.00015016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015016
		Average book depth at 3 price increments	NA

USDCADmicro	9/13/2018	Average effective spread	0.00014828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014828
		Average book depth at 3 price increments	NA

USDCADmicro	9/14/2018	Average effective spread	0.00014038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014038
		Average book depth at 3 price increments	NA

USDCADmicro	9/17/2018	Average effective spread	0.00015078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015078
		Average book depth at 3 price increments	NA

USDCADmicro	9/18/2018	Average effective spread	0.00014551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014551
		Average book depth at 3 price increments	NA

USDCADmicro	9/19/2018	Average effective spread	0.00015371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015371
		Average book depth at 3 price increments	NA

USDCADmicro	9/20/2018	Average effective spread	0.00015478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015478
		Average book depth at 3 price increments	NA

USDCADmicro	9/21/2018	Average effective spread	0.00016649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016649
		Average book depth at 3 price increments	NA

USDCADmicro	9/24/2018	Average effective spread	0.00015198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015198
		Average book depth at 3 price increments	NA

USDCADmicro	9/25/2018	Average effective spread	0.00014602
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014602
		Average book depth at 3 price increments	NA

USDCADmicro	9/26/2018	Average effective spread	0.00015218
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015218
		Average book depth at 3 price increments	NA

USDCADmicro	9/27/2018	Average effective spread	0.00015658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015658
		Average book depth at 3 price increments	NA

USDCADmicro	9/28/2018	Average effective spread	0.00015188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015188
		Average book depth at 3 price increments	NA

USDCADmini	7/2/2018	Average effective spread	0.0001323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001323
		Average book depth at 3 price increments	NA

USDCADmini	7/3/2018	Average effective spread	0.00014325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014325
		Average book depth at 3 price increments	NA

USDCADmini	7/4/2018	Average effective spread	0.00014062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014062
		Average book depth at 3 price increments	NA

USDCADmini	7/6/2018	Average effective spread	0.00021027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021027
		Average book depth at 3 price increments	NA

USDCADmini	7/9/2018	Average effective spread	0.00022342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022342
		Average book depth at 3 price increments	NA

USDCADmini	7/10/2018	Average effective spread	0.00015113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015113
		Average book depth at 3 price increments	NA

USDCADmini	7/11/2018	Average effective spread	0.00014285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014285
		Average book depth at 3 price increments	NA

USDCADmini	7/16/2018	Average effective spread	0.00013799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013799
		Average book depth at 3 price increments	NA

USDCADmini	7/17/2018	Average effective spread	0.00012923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012923
		Average book depth at 3 price increments	NA

USDCADmini	7/18/2018	Average effective spread	0.00015278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015278
		Average book depth at 3 price increments	NA

USDCADmini	7/19/2018	Average effective spread	0.00014073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014073
		Average book depth at 3 price increments	NA

USDCADmini	7/20/2018	Average effective spread	0.00024654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024654
		Average book depth at 3 price increments	NA

USDCADmini	7/24/2018	Average effective spread	0.00015113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015113
		Average book depth at 3 price increments	NA

USDCADmini	7/25/2018	Average effective spread	0.00013712
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013712
		Average book depth at 3 price increments	NA

USDCADmini	7/30/2018	Average effective spread	0.00013142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013142
		Average book depth at 3 price increments	NA

USDCADmini	8/3/2018	Average effective spread	0.0001358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001358
		Average book depth at 3 price increments	NA

USDCADmini	8/6/2018	Average effective spread	0.00014456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014456
		Average book depth at 3 price increments	NA

USDCADmini	8/7/2018	Average effective spread	0.00013635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013635
		Average book depth at 3 price increments	NA

USDCADmini	8/8/2018	Average effective spread	0.00015301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015301
		Average book depth at 3 price increments	NA

USDCADmini	8/10/2018	Average effective spread	0.00016793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016793
		Average book depth at 3 price increments	NA

USDCADmini	8/14/2018	Average effective spread	0.00013799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013799
		Average book depth at 3 price increments	NA

USDCADmini	8/15/2018	Average effective spread	0.00014675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014675
		Average book depth at 3 price increments	NA

USDCADmini	8/16/2018	Average effective spread	0.00015113
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015113
		Average book depth at 3 price increments	NA

USDCADmini	8/17/2018	Average effective spread	0.00020316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020316
		Average book depth at 3 price increments	NA

USDCADmini	8/20/2018	Average effective spread	0.00013964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013964
		Average book depth at 3 price increments	NA

USDCADmini	8/21/2018	Average effective spread	0.00016428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016428
		Average book depth at 3 price increments	NA

USDCADmini	8/22/2018	Average effective spread	0.00018728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018728
		Average book depth at 3 price increments	NA

USDCADmini	8/23/2018	Average effective spread	0.00013142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013142
		Average book depth at 3 price increments	NA

USDCADmini	8/27/2018	Average effective spread	0.00014062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014062
		Average book depth at 3 price increments	NA

USDCADmini	8/28/2018	Average effective spread	0.00015333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015333
		Average book depth at 3 price increments	NA

USDCADmini	8/30/2018	Average effective spread	0.00031541
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031541
		Average book depth at 3 price increments	NA

USDCADmini	8/31/2018	Average effective spread	0.0001536
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001536
		Average book depth at 3 price increments	NA

USDCADmini	9/4/2018	Average effective spread	0.00014128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014128
		Average book depth at 3 price increments	NA

USDCADmini	9/6/2018	Average effective spread	0.00018399
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018399
		Average book depth at 3 price increments	NA

USDCADmini	9/7/2018	Average effective spread	0.00017523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017523
		Average book depth at 3 price increments	NA

USDCADmini	9/11/2018	Average effective spread	0.00021685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021685
		Average book depth at 3 price increments	NA

USDCADmini	9/12/2018	Average effective spread	0.00014237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014237
		Average book depth at 3 price increments	NA

USDCADmini	9/14/2018	Average effective spread	0.00014456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014456
		Average book depth at 3 price increments	NA

USDCADmini	9/19/2018	Average effective spread	0.00014456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014456
		Average book depth at 3 price increments	NA

USDCADmini	9/20/2018	Average effective spread	0.00014128
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014128
		Average book depth at 3 price increments	NA

USDCADmini	9/21/2018	Average effective spread	0.00021027
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021027
		Average book depth at 3 price increments	NA

USDCADmini	9/26/2018	Average effective spread	0.00014602
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014602
		Average book depth at 3 price increments	NA

USDCADmini	9/27/2018	Average effective spread	0.00016033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00016033
		Average book depth at 3 price increments	NA

USDCADmini	9/28/2018	Average effective spread	0.00014539
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014539
		Average book depth at 3 price increments	NA

USDCHF	7/2/2018	Average effective spread	0.00024477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024477
		Average book depth at 3 price increments	NA

USDCHF	7/3/2018	Average effective spread	0.00024607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024607
		Average book depth at 3 price increments	NA

USDCHF	7/4/2018	Average effective spread	0.00023007
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023007
		Average book depth at 3 price increments	NA

USDCHF	7/5/2018	Average effective spread	0.00024347
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024347
		Average book depth at 3 price increments	NA

USDCHF	7/6/2018	Average effective spread	0.00022741
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022741
		Average book depth at 3 price increments	NA

USDCHF	7/9/2018	Average effective spread	0.0002106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002106
		Average book depth at 3 price increments	NA

USDCHF	7/10/2018	Average effective spread	0.00020311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020311
		Average book depth at 3 price increments	NA

USDCHF	7/11/2018	Average effective spread	0.00020629
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020629
		Average book depth at 3 price increments	NA

USDCHF	7/12/2018	Average effective spread	0.00020834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020834
		Average book depth at 3 price increments	NA

USDCHF	7/13/2018	Average effective spread	0.00020504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020504
		Average book depth at 3 price increments	NA

USDCHF	7/16/2018	Average effective spread	0.00022369
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022369
		Average book depth at 3 price increments	NA

USDCHF	7/17/2018	Average effective spread	0.00022298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022298
		Average book depth at 3 price increments	NA

USDCHF	7/18/2018	Average effective spread	0.00021078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021078
		Average book depth at 3 price increments	NA

USDCHF	7/19/2018	Average effective spread	0.00021642
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021642
		Average book depth at 3 price increments	NA

USDCHF	7/20/2018	Average effective spread	0.0002322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002322
		Average book depth at 3 price increments	NA

USDCHF	7/23/2018	Average effective spread	0.00024238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024238
		Average book depth at 3 price increments	NA

USDCHF	7/24/2018	Average effective spread	0.0002599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002599
		Average book depth at 3 price increments	NA

USDCHF	7/25/2018	Average effective spread	0.00024501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024501
		Average book depth at 3 price increments	NA

USDCHF	7/26/2018	Average effective spread	0.00020736
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020736
		Average book depth at 3 price increments	NA

USDCHF	7/27/2018	Average effective spread	0.00028549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028549
		Average book depth at 3 price increments	NA

USDCHF	7/30/2018	Average effective spread	0.00021368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021368
		Average book depth at 3 price increments	NA

USDCHF	7/31/2018	Average effective spread	0.00020804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020804
		Average book depth at 3 price increments	NA

USDCHF	8/1/2018	Average effective spread	0.00020551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020551
		Average book depth at 3 price increments	NA

USDCHF	8/2/2018	Average effective spread	0.00023757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023757
		Average book depth at 3 price increments	NA

USDCHF	8/3/2018	Average effective spread	0.00026626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026626
		Average book depth at 3 price increments	NA

USDCHF	8/6/2018	Average effective spread	0.00023963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023963
		Average book depth at 3 price increments	NA

USDCHF	8/7/2018	Average effective spread	0.00021867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021867
		Average book depth at 3 price increments	NA

USDCHF	8/8/2018	Average effective spread	0.0002204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002204
		Average book depth at 3 price increments	NA

USDCHF	8/9/2018	Average effective spread	0.00024376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024376
		Average book depth at 3 price increments	NA

USDCHF	8/10/2018	Average effective spread	0.00023592
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023592
		Average book depth at 3 price increments	NA

USDCHF	8/13/2018	Average effective spread	0.00023974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023974
		Average book depth at 3 price increments	NA

USDCHF	8/14/2018	Average effective spread	0.00027775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027775
		Average book depth at 3 price increments	NA

USDCHF	8/15/2018	Average effective spread	0.00020647
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020647
		Average book depth at 3 price increments	NA

USDCHF	8/16/2018	Average effective spread	0.0002101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002101
		Average book depth at 3 price increments	NA

USDCHF	8/17/2018	Average effective spread	0.00021492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021492
		Average book depth at 3 price increments	NA

USDCHF	8/20/2018	Average effective spread	0.00020235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020235
		Average book depth at 3 price increments	NA

USDCHF	8/21/2018	Average effective spread	0.00021555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021555
		Average book depth at 3 price increments	NA

USDCHF	8/22/2018	Average effective spread	0.00020907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020907
		Average book depth at 3 price increments	NA

USDCHF	8/23/2018	Average effective spread	0.00021306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021306
		Average book depth at 3 price increments	NA

USDCHF	8/24/2018	Average effective spread	0.00021975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021975
		Average book depth at 3 price increments	NA

USDCHF	8/27/2018	Average effective spread	0.00022064
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022064
		Average book depth at 3 price increments	NA

USDCHF	8/28/2018	Average effective spread	0.0002099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002099
		Average book depth at 3 price increments	NA

USDCHF	8/29/2018	Average effective spread	0.00020899
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020899
		Average book depth at 3 price increments	NA

USDCHF	8/30/2018	Average effective spread	0.0002043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002043
		Average book depth at 3 price increments	NA

USDCHF	8/31/2018	Average effective spread	0.00025949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025949
		Average book depth at 3 price increments	NA

USDCHF	9/3/2018	Average effective spread	0.00027577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027577
		Average book depth at 3 price increments	NA

USDCHF	9/4/2018	Average effective spread	0.00020429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020429
		Average book depth at 3 price increments	NA

USDCHF	9/5/2018	Average effective spread	0.00023666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023666
		Average book depth at 3 price increments	NA

USDCHF	9/6/2018	Average effective spread	0.0002202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002202
		Average book depth at 3 price increments	NA

USDCHF	9/7/2018	Average effective spread	0.00023558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023558
		Average book depth at 3 price increments	NA

USDCHF	9/10/2018	Average effective spread	0.00020995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020995
		Average book depth at 3 price increments	NA

USDCHF	9/11/2018	Average effective spread	0.00021062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021062
		Average book depth at 3 price increments	NA

USDCHF	9/12/2018	Average effective spread	0.00023702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023702
		Average book depth at 3 price increments	NA

USDCHF	9/13/2018	Average effective spread	0.00023144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023144
		Average book depth at 3 price increments	NA

USDCHF	9/14/2018	Average effective spread	0.00022942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022942
		Average book depth at 3 price increments	NA

USDCHF	9/17/2018	Average effective spread	0.0002535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002535
		Average book depth at 3 price increments	NA

USDCHF	9/18/2018	Average effective spread	0.00020031
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020031
		Average book depth at 3 price increments	NA

USDCHF	9/19/2018	Average effective spread	0.00023426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023426
		Average book depth at 3 price increments	NA

USDCHF	9/20/2018	Average effective spread	0.00021354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021354
		Average book depth at 3 price increments	NA

USDCHF	9/21/2018	Average effective spread	0.00020999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020999
		Average book depth at 3 price increments	NA

USDCHF	9/24/2018	Average effective spread	0.00026706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026706
		Average book depth at 3 price increments	NA

USDCHF	9/25/2018	Average effective spread	0.00021513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021513
		Average book depth at 3 price increments	NA

USDCHF	9/26/2018	Average effective spread	0.00021355
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021355
		Average book depth at 3 price increments	NA

USDCHF	9/27/2018	Average effective spread	0.00020423
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020423
		Average book depth at 3 price increments	NA

USDCHF	9/28/2018	Average effective spread	0.00020866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020866
		Average book depth at 3 price increments	NA

USDCHF.	7/2/2018	Average effective spread	0.00010504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010504
		Average book depth at 3 price increments	NA

USDCHE.	7/3/2018	Average effective spread	0.00005908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005908
		Average book depth at 3 price increments	NA

USDCHE.	7/4/2018	Average effective spread	0.00007214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007214
		Average book depth at 3 price increments	NA

USDCHE.	7/5/2018	Average effective spread	0.00006708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006708
		Average book depth at 3 price increments	NA

USDCHE.	7/6/2018	Average effective spread	0.00008146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008146
		Average book depth at 3 price increments	NA

USDCHE.	7/9/2018	Average effective spread	0.00004714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004714
		Average book depth at 3 price increments	NA

USDCHE.	7/10/2018	Average effective spread	0.0000367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000367
		Average book depth at 3 price increments	NA

USDCHE.	7/11/2018	Average effective spread	0.00003956
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003956
		Average book depth at 3 price increments	NA

USDCHE.	7/12/2018	Average effective spread	0.0000409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000409
		Average book depth at 3 price increments	NA

USDCHE.	7/13/2018	Average effective spread	0.0000314
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000314
		Average book depth at 3 price increments	NA

USDCHE.	7/16/2018	Average effective spread	0.0000495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000495
		Average book depth at 3 price increments	NA

USDCHE.	7/17/2018	Average effective spread	0.00004223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004223
		Average book depth at 3 price increments	NA

USDCHE.	7/18/2018	Average effective spread	0.00003531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003531
		Average book depth at 3 price increments	NA

USDCHE.	7/19/2018	Average effective spread	0.00005212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005212
		Average book depth at 3 price increments	NA

USDCHE.	7/20/2018	Average effective spread	0.00006241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006241
		Average book depth at 3 price increments	NA

USDCHE.	7/23/2018	Average effective spread	0.00005742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005742
		Average book depth at 3 price increments	NA

USDCHE.	7/24/2018	Average effective spread	0.00007304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007304
		Average book depth at 3 price increments	NA

USDCHE.	7/25/2018	Average effective spread	0.00004909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004909
		Average book depth at 3 price increments	NA

USDCHE.	7/26/2018	Average effective spread	0.00003919
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003919
		Average book depth at 3 price increments	NA

USDCHE.	7/27/2018	Average effective spread	0.00004223
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004223
		Average book depth at 3 price increments	NA

USDCHE.	7/30/2018	Average effective spread	0.00003221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003221
		Average book depth at 3 price increments	NA

USDCHE.	7/31/2018	Average effective spread	0.00004375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004375
		Average book depth at 3 price increments	NA

USDCHE.	8/1/2018	Average effective spread	0.00003335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003335
		Average book depth at 3 price increments	NA

USDCHE.	8/2/2018	Average effective spread	0.00010396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010396
		Average book depth at 3 price increments	NA

USDCHE.	8/3/2018	Average effective spread	0.00006927
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006927
		Average book depth at 3 price increments	NA

USDCHE.	8/6/2018	Average effective spread	0.00004376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004376
		Average book depth at 3 price increments	NA

USDCHE.	8/7/2018	Average effective spread	0.00004646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004646
		Average book depth at 3 price increments	NA

USDCHE.	8/8/2018	Average effective spread	0.00004709
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004709
		Average book depth at 3 price increments	NA

USDCHE.	8/9/2018	Average effective spread	0.00005376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005376
		Average book depth at 3 price increments	NA

USDCHE.	8/10/2018	Average effective spread	0.00006283
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006283
		Average book depth at 3 price increments	NA

USDCHE.	8/13/2018	Average effective spread	0.00013109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013109
		Average book depth at 3 price increments	NA

USDCHE.	8/14/2018	Average effective spread	0.00010336
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010336
		Average book depth at 3 price increments	NA

USDCHE.	8/15/2018	Average effective spread	0.00005048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005048
		Average book depth at 3 price increments	NA

USDCHE.	8/16/2018	Average effective spread	0.000044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000044
		Average book depth at 3 price increments	NA

USDCHE.	8/17/2018	Average effective spread	0.00006292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006292
		Average book depth at 3 price increments	NA

USDCHE.	8/20/2018	Average effective spread	0.00006577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006577
		Average book depth at 3 price increments	NA

USDCHE.	8/21/2018	Average effective spread	0.00005822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005822
		Average book depth at 3 price increments	NA

USDCHE.	8/22/2018	Average effective spread	0.00004319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004319
		Average book depth at 3 price increments	NA

USDCHE.	8/23/2018	Average effective spread	0.0000463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000463
		Average book depth at 3 price increments	NA

USDCHE.	8/24/2018	Average effective spread	0.00006672
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006672
		Average book depth at 3 price increments	NA

USDCHE.	8/27/2018	Average effective spread	0.00005021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005021
		Average book depth at 3 price increments	NA

USDCHE.	8/28/2018	Average effective spread	0.00006963
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006963
		Average book depth at 3 price increments	NA

USDCHE.	8/29/2018	Average effective spread	0.00005553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005553
		Average book depth at 3 price increments	NA

USDCHE.	8/30/2018	Average effective spread	0.00004611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004611
		Average book depth at 3 price increments	NA

USDCHE.	8/31/2018	Average effective spread	0.00034164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034164
		Average book depth at 3 price increments	NA

USDCHE.	9/3/2018	Average effective spread	0.00009655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009655
		Average book depth at 3 price increments	NA

USDCHE.	9/4/2018	Average effective spread	0.00004506
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004506
		Average book depth at 3 price increments	NA

USDCHE.	9/5/2018	Average effective spread	0.00004056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004056
		Average book depth at 3 price increments	NA

USDCHE.	9/6/2018	Average effective spread	0.0000851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000851
		Average book depth at 3 price increments	NA

USDCHE.	9/7/2018	Average effective spread	0.00006287
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00006287
		Average book depth at 3 price increments	NA

USDCHE.	9/10/2018	Average effective spread	0.00003914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003914
		Average book depth at 3 price increments	NA

USDCHE.	9/11/2018	Average effective spread	0.00004482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004482
		Average book depth at 3 price increments	NA

USDCHE.	9/12/2018	Average effective spread	0.00007483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007483
		Average book depth at 3 price increments	NA

USDCHE.	9/13/2018	Average effective spread	0.00004186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004186
		Average book depth at 3 price increments	NA

USDCHE.	9/14/2018	Average effective spread	0.00004009
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004009
		Average book depth at 3 price increments	NA

USDCHE.	9/17/2018	Average effective spread	0.00007662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007662
		Average book depth at 3 price increments	NA

USDCHE.	9/18/2018	Average effective spread	0.00005307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005307
		Average book depth at 3 price increments	NA

USDCHE.	9/19/2018	Average effective spread	0.00007341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007341
		Average book depth at 3 price increments	NA

USDCHE.	9/20/2018	Average effective spread	0.00004193
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004193
		Average book depth at 3 price increments	NA

USDCHE.	9/21/2018	Average effective spread	0.00005953
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005953
		Average book depth at 3 price increments	NA

USDCHE.	9/24/2018	Average effective spread	0.00008934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00008934
		Average book depth at 3 price increments	NA

USDCHE.	9/25/2018	Average effective spread	0.00007408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00007408
		Average book depth at 3 price increments	NA

USDCHE.	9/26/2018	Average effective spread	0.00004988
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004988
		Average book depth at 3 price increments	NA

USDCHE.	9/27/2018	Average effective spread	0.00005025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005025
		Average book depth at 3 price increments	NA

USDCHE.	9/28/2018	Average effective spread	0.0000429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000429
		Average book depth at 3 price increments	NA

USDCHEmicro	7/2/2018	Average effective spread	0.00023177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023177
		Average book depth at 3 price increments	NA

USDCHEmicro	7/3/2018	Average effective spread	0.00022262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022262
		Average book depth at 3 price increments	NA

USDCHFmicro	7/4/2018	Average effective spread	0.00025414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025414
		Average book depth at 3 price increments	NA

USDCHFmicro	7/5/2018	Average effective spread	0.00025063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025063
		Average book depth at 3 price increments	NA

USDCHFmicro	7/6/2018	Average effective spread	0.00024845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024845
		Average book depth at 3 price increments	NA

USDCHFmicro	7/9/2018	Average effective spread	0.00022199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022199
		Average book depth at 3 price increments	NA

USDCHFmicro	7/10/2018	Average effective spread	0.0002072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002072
		Average book depth at 3 price increments	NA

USDCHFmicro	7/11/2018	Average effective spread	0.00020374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020374
		Average book depth at 3 price increments	NA

USDCHFmicro	7/12/2018	Average effective spread	0.00020426
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020426
		Average book depth at 3 price increments	NA

USDCHFmicro	7/13/2018	Average effective spread	0.00020936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020936
		Average book depth at 3 price increments	NA

USDCHFmicro	7/16/2018	Average effective spread	0.00022126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022126
		Average book depth at 3 price increments	NA

USDCHFmicro	7/17/2018	Average effective spread	0.00020697
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020697
		Average book depth at 3 price increments	NA

USDCHFmicro	7/18/2018	Average effective spread	0.0002054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002054
		Average book depth at 3 price increments	NA

USDCHFmicro	7/19/2018	Average effective spread	0.00021532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021532
		Average book depth at 3 price increments	NA

USDCHFmicro	7/20/2018	Average effective spread	0.00022366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022366
		Average book depth at 3 price increments	NA

USDCHFmicro	7/23/2018	Average effective spread	0.00024768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024768
		Average book depth at 3 price increments	NA

USDCHFmicro	7/24/2018	Average effective spread	0.00026201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026201
		Average book depth at 3 price increments	NA

USDCHFmicro	7/25/2018	Average effective spread	0.00020519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020519
		Average book depth at 3 price increments	NA

USDCHFmicro	7/26/2018	Average effective spread	0.0002062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002062
		Average book depth at 3 price increments	NA

USDCHFmicro	7/27/2018	Average effective spread	0.00023959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023959
		Average book depth at 3 price increments	NA

USDCHFmicro	7/30/2018	Average effective spread	0.00021274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021274
		Average book depth at 3 price increments	NA

USDCHFmicro	7/31/2018	Average effective spread	0.00020983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020983
		Average book depth at 3 price increments	NA

USDCHFmicro	8/1/2018	Average effective spread	0.00020883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020883
		Average book depth at 3 price increments	NA

USDCHFmicro	8/2/2018	Average effective spread	0.00022044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022044
		Average book depth at 3 price increments	NA

USDCHFmicro	8/3/2018	Average effective spread	0.00026017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026017
		Average book depth at 3 price increments	NA

USDCHFmicro	8/6/2018	Average effective spread	0.00021831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021831
		Average book depth at 3 price increments	NA

USDCHFmicro	8/7/2018	Average effective spread	0.00021042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021042
		Average book depth at 3 price increments	NA

USDCHFmicro	8/8/2018	Average effective spread	0.00021574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021574
		Average book depth at 3 price increments	NA

USDCHFmicro	8/9/2018	Average effective spread	0.00023011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023011
		Average book depth at 3 price increments	NA

USDCHFmicro	8/10/2018	Average effective spread	0.00022633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022633
		Average book depth at 3 price increments	NA

USDCHFmicro	8/13/2018	Average effective spread	0.00027608
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027608
		Average book depth at 3 price increments	NA

USDCHFmicro	8/14/2018	Average effective spread	0.00028729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028729
		Average book depth at 3 price increments	NA

USDCHFmicro	8/15/2018	Average effective spread	0.00020514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020514
		Average book depth at 3 price increments	NA

USDCHFmicro	8/16/2018	Average effective spread	0.00020585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020585
		Average book depth at 3 price increments	NA

USDCHFmicro	8/17/2018	Average effective spread	0.00021368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021368
		Average book depth at 3 price increments	NA

USDCHFmicro	8/20/2018	Average effective spread	0.00020306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020306
		Average book depth at 3 price increments	NA

USDCHFmicro	8/21/2018	Average effective spread	0.00022718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022718
		Average book depth at 3 price increments	NA

USDCHFmicro	8/22/2018	Average effective spread	0.00022833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022833
		Average book depth at 3 price increments	NA

USDCHFmicro	8/23/2018	Average effective spread	0.00020765
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020765
		Average book depth at 3 price increments	NA

USDCHFmicro	8/24/2018	Average effective spread	0.00023037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023037
		Average book depth at 3 price increments	NA

USDCHFmicro	8/27/2018	Average effective spread	0.00021641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021641
		Average book depth at 3 price increments	NA

USDCHFmicro	8/28/2018	Average effective spread	0.00020937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020937
		Average book depth at 3 price increments	NA

USDCHFmicro	8/29/2018	Average effective spread	0.00021368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021368
		Average book depth at 3 price increments	NA

USDCHFmicro	8/30/2018	Average effective spread	0.00020894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020894
		Average book depth at 3 price increments	NA

USDCHFmicro	8/31/2018	Average effective spread	0.00022903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022903
		Average book depth at 3 price increments	NA

USDCHFmicro	9/3/2018	Average effective spread	0.00026023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026023
		Average book depth at 3 price increments	NA

USDCHFmicro	9/4/2018	Average effective spread	0.00021122
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021122
		Average book depth at 3 price increments	NA

USDCHFmicro	9/5/2018	Average effective spread	0.00023163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023163
		Average book depth at 3 price increments	NA

USDCHFmicro	9/6/2018	Average effective spread	0.00020967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020967
		Average book depth at 3 price increments	NA

USDCHFmicro	9/7/2018	Average effective spread	0.00022946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022946
		Average book depth at 3 price increments	NA

USDCHFmicro	9/10/2018	Average effective spread	0.0002181
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002181
		Average book depth at 3 price increments	NA

USDCHFmicro	9/11/2018	Average effective spread	0.00020866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020866
		Average book depth at 3 price increments	NA

USDCHFmicro	9/12/2018	Average effective spread	0.00022958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022958
		Average book depth at 3 price increments	NA

USDCHFmicro	9/13/2018	Average effective spread	0.00024566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024566
		Average book depth at 3 price increments	NA

USDCHFmicro	9/14/2018	Average effective spread	0.00022814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022814
		Average book depth at 3 price increments	NA

USDCHFmicro	9/17/2018	Average effective spread	0.0002518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002518
		Average book depth at 3 price increments	NA

USDCHFmicro	9/18/2018	Average effective spread	0.00021508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021508
		Average book depth at 3 price increments	NA

USDCHFmicro	9/19/2018	Average effective spread	0.00022425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022425
		Average book depth at 3 price increments	NA

USDCHFmicro	9/20/2018	Average effective spread	0.00020739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020739
		Average book depth at 3 price increments	NA

USDCHFmicro	9/21/2018	Average effective spread	0.00021739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021739
		Average book depth at 3 price increments	NA

USDCHFmicro	9/24/2018	Average effective spread	0.00022404
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022404
		Average book depth at 3 price increments	NA

USDCHFmicro	9/25/2018	Average effective spread	0.00022274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022274
		Average book depth at 3 price increments	NA

USDCHFmicro	9/26/2018	Average effective spread	0.00021221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021221
		Average book depth at 3 price increments	NA

USDCHFmicro	9/27/2018	Average effective spread	0.00020527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020527
		Average book depth at 3 price increments	NA

USDCHFmicro	9/28/2018	Average effective spread	0.00020725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020725
		Average book depth at 3 price increments	NA

USDCHFmini	8/29/2018	Average effective spread	0.00019492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019492
		Average book depth at 3 price increments	NA

USDCHFmini	8/30/2018	Average effective spread	0.00020378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020378
		Average book depth at 3 price increments	NA

USDCHFmini	9/19/2018	Average effective spread	0.00019492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019492
		Average book depth at 3 price increments	NA

USDCHFmini	9/27/2018	Average effective spread	0.0001772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001772
		Average book depth at 3 price increments	NA

USDDKK	7/2/2018	Average effective spread	0.00067174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067174
		Average book depth at 3 price increments	NA

USDDKK	7/3/2018	Average effective spread	0.00040318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040318
		Average book depth at 3 price increments	NA

USDDKK	7/4/2018	Average effective spread	0.00039782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039782
		Average book depth at 3 price increments	NA

USDDKK	7/5/2018	Average effective spread	0.00052573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052573
		Average book depth at 3 price increments	NA

USDDKK	7/6/2018	Average effective spread	0.00039835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039835
		Average book depth at 3 price increments	NA

USDDKK	7/9/2018	Average effective spread	0.0004005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004005
		Average book depth at 3 price increments	NA

USDDKK	7/10/2018	Average effective spread	0.00039558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039558
		Average book depth at 3 price increments	NA

USDDKK	7/11/2018	Average effective spread	0.00040184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040184
		Average book depth at 3 price increments	NA

USDDKK	7/13/2018	Average effective spread	0.00039495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039495
		Average book depth at 3 price increments	NA

USDDKK	7/16/2018	Average effective spread	0.00039648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039648
		Average book depth at 3 price increments	NA

USDDKK	7/17/2018	Average effective spread	0.00039465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039465
		Average book depth at 3 price increments	NA

USDDKK	7/18/2018	Average effective spread	0.00039581
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039581
		Average book depth at 3 price increments	NA

USDDKK	7/19/2018	Average effective spread	0.00041778
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041778
		Average book depth at 3 price increments	NA

USDDKK	7/20/2018	Average effective spread	0.0004005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004005
		Average book depth at 3 price increments	NA

USDDKK	7/23/2018	Average effective spread	0.00040318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040318
		Average book depth at 3 price increments	NA

USDDKK	7/24/2018	Average effective spread	0.00038777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038777
		Average book depth at 3 price increments	NA

USDDKK	7/25/2018	Average effective spread	0.00039569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039569
		Average book depth at 3 price increments	NA

USDDKK	7/26/2018	Average effective spread	0.00040277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040277
		Average book depth at 3 price increments	NA

USDDKK	7/27/2018	Average effective spread	0.00039547
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039547
		Average book depth at 3 price increments	NA

USDDKK	8/1/2018	Average effective spread	0.00039728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039728
		Average book depth at 3 price increments	NA

USDDKK	8/2/2018	Average effective spread	0.0004005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004005
		Average book depth at 3 price increments	NA

USDDKK	8/10/2018	Average effective spread	0.00043599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043599
		Average book depth at 3 price increments	NA

USDDKK	8/14/2018	Average effective spread	0.00039179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039179
		Average book depth at 3 price increments	NA

USDDKK	8/15/2018	Average effective spread	0.00044827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044827
		Average book depth at 3 price increments	NA

USDDKK	8/16/2018	Average effective spread	0.00042829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042829
		Average book depth at 3 price increments	NA

USDDKK	8/17/2018	Average effective spread	0.00038353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038353
		Average book depth at 3 price increments	NA

USDDKK	8/20/2018	Average effective spread	0.00048634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048634
		Average book depth at 3 price increments	NA

USDDKK	8/21/2018	Average effective spread	0.00041769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041769
		Average book depth at 3 price increments	NA

USDDKK	8/22/2018	Average effective spread	0.0003938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003938
		Average book depth at 3 price increments	NA

USDDKK	8/24/2018	Average effective spread	0.00038549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038549
		Average book depth at 3 price increments	NA

USDDKK	8/28/2018	Average effective spread	0.00046077
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046077
		Average book depth at 3 price increments	NA

USDDKK	8/30/2018	Average effective spread	0.00038666
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038666
		Average book depth at 3 price increments	NA

USDDKK	8/31/2018	Average effective spread	0.00038576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038576
		Average book depth at 3 price increments	NA

USDDKK	9/4/2018	Average effective spread	0.00039246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039246
		Average book depth at 3 price increments	NA

USDDKK	9/6/2018	Average effective spread	0.00068982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068982
		Average book depth at 3 price increments	NA

USDDKK	9/7/2018	Average effective spread	0.00038174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038174
		Average book depth at 3 price increments	NA

USDDKK	9/12/2018	Average effective spread	0.00039681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039681
		Average book depth at 3 price increments	NA

USDDKK	9/13/2018	Average effective spread	0.00038295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038295
		Average book depth at 3 price increments	NA

USDDKK	9/18/2018	Average effective spread	0.00038576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038576
		Average book depth at 3 price increments	NA

USDDKK	9/21/2018	Average effective spread	0.0003804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003804
		Average book depth at 3 price increments	NA

USDDKK	9/24/2018	Average effective spread	0.00039246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039246
		Average book depth at 3 price increments	NA

USDDKK	9/25/2018	Average effective spread	0.00037773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037773
		Average book depth at 3 price increments	NA

USDDKK	9/28/2018	Average effective spread	0.00038107
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038107
		Average book depth at 3 price increments	NA

USDDKK.	7/2/2018	Average effective spread	0.00011318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011318
		Average book depth at 3 price increments	NA

USDDKK.	7/9/2018	Average effective spread	0.00011385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011385
		Average book depth at 3 price increments	NA

USDDKK.	7/16/2018	Average effective spread	0.00011519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011519
		Average book depth at 3 price increments	NA

USDDKK.	7/17/2018	Average effective spread	0.00011117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011117
		Average book depth at 3 price increments	NA

USDDKK.	7/18/2018	Average effective spread	0.0001085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001085
		Average book depth at 3 price increments	NA

USDDKK.	7/19/2018	Average effective spread	0.00011564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011564
		Average book depth at 3 price increments	NA

USDDKK.	7/20/2018	Average effective spread	0.0001085
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001085
		Average book depth at 3 price increments	NA

USDDKK.	7/23/2018	Average effective spread	0.00012055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012055
		Average book depth at 3 price increments	NA

USDDKK.	8/1/2018	Average effective spread	0.00010716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010716
		Average book depth at 3 price increments	NA

USDDKK.	8/3/2018	Average effective spread	0.00010079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010079
		Average book depth at 3 price increments	NA

USDDKK.	8/13/2018	Average effective spread	0.000584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000584
		Average book depth at 3 price increments	NA

USDDKK.	8/20/2018	Average effective spread	0.00009108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009108
		Average book depth at 3 price increments	NA

USDDKK.	8/21/2018	Average effective spread	0.00064696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064696
		Average book depth at 3 price increments	NA

USDDKK.	9/4/2018	Average effective spread	0.00014049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014049
		Average book depth at 3 price increments	NA

USDDKK.	9/5/2018	Average effective spread	0.00009912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00009912
		Average book depth at 3 price increments	NA

USDDKK.	9/10/2018	Average effective spread	0.00013395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013395
		Average book depth at 3 price increments	NA

USDDKK.	9/19/2018	Average effective spread	0.00010046
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010046
		Average book depth at 3 price increments	NA

USDDKK.	9/20/2018	Average effective spread	0.000116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000116
		Average book depth at 3 price increments	NA

USDDKK.	9/26/2018	Average effective spread	0.00036232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036232
		Average book depth at 3 price increments	NA

USDDKKmicro	7/2/2018	Average effective spread	0.00048109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048109
		Average book depth at 3 price increments	NA

USDDKKmicro	7/3/2018	Average effective spread	0.00040207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040207
		Average book depth at 3 price increments	NA

USDDKKmicro	7/4/2018	Average effective spread	0.00040139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040139
		Average book depth at 3 price increments	NA

USDDKKmicro	7/5/2018	Average effective spread	0.00040091
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040091
		Average book depth at 3 price increments	NA

USDDKKmicro	7/6/2018	Average effective spread	0.00041958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041958
		Average book depth at 3 price increments	NA

USDDKKmicro	7/9/2018	Average effective spread	0.00040463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040463
		Average book depth at 3 price increments	NA

USDDKKmicro	7/10/2018	Average effective spread	0.00043038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043038
		Average book depth at 3 price increments	NA

USDDKKmicro	7/11/2018	Average effective spread	0.000402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000402
		Average book depth at 3 price increments	NA

USDDKKmicro	7/12/2018	Average effective spread	0.00040209
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040209
		Average book depth at 3 price increments	NA

USDDKKmicro	7/13/2018	Average effective spread	0.00039305
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039305
		Average book depth at 3 price increments	NA

USDDKKmicro	7/16/2018	Average effective spread	0.00039322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039322
		Average book depth at 3 price increments	NA

USDDKKmicro	7/17/2018	Average effective spread	0.00039908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039908
		Average book depth at 3 price increments	NA

USDDKKmicro	7/18/2018	Average effective spread	0.00045055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045055
		Average book depth at 3 price increments	NA

USDDKKmicro	7/19/2018	Average effective spread	0.00040158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040158
		Average book depth at 3 price increments	NA

USDDKKmicro	7/20/2018	Average effective spread	0.00039815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039815
		Average book depth at 3 price increments	NA

USDDKKmicro	7/23/2018	Average effective spread	0.00041358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041358
		Average book depth at 3 price increments	NA

USDDKKmicro	7/24/2018	Average effective spread	0.00039844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039844
		Average book depth at 3 price increments	NA

USDDKKmicro	7/25/2018	Average effective spread	0.00041292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041292
		Average book depth at 3 price increments	NA

USDDKKmicro	7/26/2018	Average effective spread	0.00039926
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039926
		Average book depth at 3 price increments	NA

USDDKKmicro	7/27/2018	Average effective spread	0.0004258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004258
		Average book depth at 3 price increments	NA

USDDKKmicro	7/30/2018	Average effective spread	0.00043406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043406
		Average book depth at 3 price increments	NA

USDDKKmicro	7/31/2018	Average effective spread	0.00039679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039679
		Average book depth at 3 price increments	NA

USDDKKmicro	8/1/2018	Average effective spread	0.00041081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041081
		Average book depth at 3 price increments	NA

USDDKKmicro	8/2/2018	Average effective spread	0.00039204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039204
		Average book depth at 3 price increments	NA

USDDKKmicro	8/3/2018	Average effective spread	0.00041173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041173
		Average book depth at 3 price increments	NA

USDDKKmicro	8/6/2018	Average effective spread	0.00039397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039397
		Average book depth at 3 price increments	NA

USDDKKmicro	8/7/2018	Average effective spread	0.00039782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039782
		Average book depth at 3 price increments	NA

USDDKKmicro	8/8/2018	Average effective spread	0.00040372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040372
		Average book depth at 3 price increments	NA

USDDKKmicro	8/9/2018	Average effective spread	0.00040629
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040629
		Average book depth at 3 price increments	NA

USDDKKmicro	8/10/2018	Average effective spread	0.00043047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043047
		Average book depth at 3 price increments	NA

USDDKKmicro	8/13/2018	Average effective spread	0.0004092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004092
		Average book depth at 3 price increments	NA

USDDKKmicro	8/14/2018	Average effective spread	0.00038576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038576
		Average book depth at 3 price increments	NA

USDDKKmicro	8/15/2018	Average effective spread	0.00038407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038407
		Average book depth at 3 price increments	NA

USDDKKmicro	8/16/2018	Average effective spread	0.00042401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042401
		Average book depth at 3 price increments	NA

USDDKKmicro	8/17/2018	Average effective spread	0.00040528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040528
		Average book depth at 3 price increments	NA

USDDKKmicro	8/20/2018	Average effective spread	0.00038394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038394
		Average book depth at 3 price increments	NA

USDDKKmicro	8/21/2018	Average effective spread	0.00042248
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042248
		Average book depth at 3 price increments	NA

USDDKKmicro	8/22/2018	Average effective spread	0.00039692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039692
		Average book depth at 3 price increments	NA

USDDKKmicro	8/23/2018	Average effective spread	0.0003871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003871
		Average book depth at 3 price increments	NA

USDDKKmicro	8/24/2018	Average effective spread	0.00039418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039418
		Average book depth at 3 price increments	NA

USDDKKmicro	8/27/2018	Average effective spread	0.00038649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038649
		Average book depth at 3 price increments	NA

USDDKKmicro	8/28/2018	Average effective spread	0.00038418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038418
		Average book depth at 3 price increments	NA

USDDKKmicro	8/29/2018	Average effective spread	0.0004033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004033
		Average book depth at 3 price increments	NA

USDDKKmicro	8/30/2018	Average effective spread	0.00038744
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038744
		Average book depth at 3 price increments	NA

USDDKKmicro	8/31/2018	Average effective spread	0.00038861
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038861
		Average book depth at 3 price increments	NA

USDDKKmicro	9/3/2018	Average effective spread	0.00047877
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047877
		Average book depth at 3 price increments	NA

USDDKKmicro	9/4/2018	Average effective spread	0.00040339
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040339
		Average book depth at 3 price increments	NA

USDDKKmicro	9/5/2018	Average effective spread	0.00038885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038885
		Average book depth at 3 price increments	NA

USDDKKmicro	9/6/2018	Average effective spread	0.00038325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038325
		Average book depth at 3 price increments	NA

USDDKKmicro	9/7/2018	Average effective spread	0.00038488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038488
		Average book depth at 3 price increments	NA

USDDKKmicro	9/10/2018	Average effective spread	0.00049296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049296
		Average book depth at 3 price increments	NA

USDDKKmicro	9/11/2018	Average effective spread	0.00038152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038152
		Average book depth at 3 price increments	NA

USDDKKmicro	9/12/2018	Average effective spread	0.00038509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038509
		Average book depth at 3 price increments	NA

USDDKKmicro	9/13/2018	Average effective spread	0.00038282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038282
		Average book depth at 3 price increments	NA

USDDKKmicro	9/14/2018	Average effective spread	0.00039514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039514
		Average book depth at 3 price increments	NA

USDDKKmicro	9/17/2018	Average effective spread	0.0004889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004889
		Average book depth at 3 price increments	NA

USDDKKmicro	9/18/2018	Average effective spread	0.00041657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041657
		Average book depth at 3 price increments	NA

USDDKKmicro	9/19/2018	Average effective spread	0.0003804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003804
		Average book depth at 3 price increments	NA

USDDKKmicro	9/20/2018	Average effective spread	0.0003799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003799
		Average book depth at 3 price increments	NA

USDDKKmicro	9/21/2018	Average effective spread	0.00051837
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051837
		Average book depth at 3 price increments	NA

USDDKKmicro	9/24/2018	Average effective spread	0.00039826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039826
		Average book depth at 3 price increments	NA

USDDKKmicro	9/25/2018	Average effective spread	0.0003804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003804
		Average book depth at 3 price increments	NA

USDDKKmicro	9/26/2018	Average effective spread	0.00038442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038442
		Average book depth at 3 price increments	NA

USDDKKmicro	9/27/2018	Average effective spread	0.00039495
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039495
		Average book depth at 3 price increments	NA

USDDKKmicro	9/28/2018	Average effective spread	0.0003827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003827
		Average book depth at 3 price increments	NA

USDHKD	7/2/2018	Average effective spread	0.00028874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028874
		Average book depth at 3 price increments	NA

USDHKD	7/3/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKD	7/4/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKD	7/6/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKD	7/10/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKD	7/11/2018	Average effective spread	0.00059061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059061
		Average book depth at 3 price increments	NA

USDHKD	7/16/2018	Average effective spread	0.00030374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030374
		Average book depth at 3 price increments	NA

USDHKD	7/20/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKD	7/24/2018	Average effective spread	0.00029812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029812
		Average book depth at 3 price increments	NA

USDHKD	7/25/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKD	8/1/2018	Average effective spread	0.00028874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028874
		Average book depth at 3 price increments	NA

USDHKD	8/16/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKD	8/17/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKD	8/20/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKD	8/21/2018	Average effective spread	0.00027843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027843
		Average book depth at 3 price increments	NA

USDHKD	8/24/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKD	9/3/2018	Average effective spread	0.00030937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030937
		Average book depth at 3 price increments	NA

USDHKD	9/6/2018	Average effective spread	0.00026999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026999
		Average book depth at 3 price increments	NA

USDHKD	9/18/2018	Average effective spread	0.00075373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075373
		Average book depth at 3 price increments	NA

USDHKD	9/19/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKD	9/21/2018	Average effective spread	0.00034499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034499
		Average book depth at 3 price increments	NA

USDHKD	9/24/2018	Average effective spread	0.00035999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035999
		Average book depth at 3 price increments	NA

USDHKD	9/27/2018	Average effective spread	0.00033187
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033187
		Average book depth at 3 price increments	NA

USDHKD	9/28/2018	Average effective spread	0.00030374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030374
		Average book depth at 3 price increments	NA

USDHKD.	7/11/2018	Average effective spread	0.00005625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005625
		Average book depth at 3 price increments	NA

USDHKD.	7/23/2018	Average effective spread	0.00010125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010125
		Average book depth at 3 price increments	NA

USDHKD.	7/25/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKD.	8/1/2018	Average effective spread	0.00005625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00005625
		Average book depth at 3 price increments	NA

USDHKD.	8/13/2018	Average effective spread	0.000045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000045
		Average book depth at 3 price increments	NA

USDHKD.	8/14/2018	Average effective spread	0.00003375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003375
		Average book depth at 3 price increments	NA

USDHKD.	8/30/2018	Average effective spread	0.00003937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003937
		Average book depth at 3 price increments	NA

USDHKD.	8/31/2018	Average effective spread	0.00003375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00003375
		Average book depth at 3 price increments	NA

USDHKD.	9/3/2018	Average effective spread	0.000045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000045
		Average book depth at 3 price increments	NA

USDHKD.	9/19/2018	Average effective spread	0.000045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000045
		Average book depth at 3 price increments	NA

USDHKD.	9/20/2018	Average effective spread	0.000045
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000045
		Average book depth at 3 price increments	NA

USDHKD.	9/24/2018	Average effective spread	0.0001575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001575
		Average book depth at 3 price increments	NA

USDHKDmicro	7/2/2018	Average effective spread	0.00029624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029624
		Average book depth at 3 price increments	NA

USDHKDmicro	7/3/2018	Average effective spread	0.00030374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030374
		Average book depth at 3 price increments	NA

USDHKDmicro	7/4/2018	Average effective spread	0.00029812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029812
		Average book depth at 3 price increments	NA

USDHKDmicro	7/5/2018	Average effective spread	0.00029812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029812
		Average book depth at 3 price increments	NA

USDHKDmicro	7/6/2018	Average effective spread	0.00029812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029812
		Average book depth at 3 price increments	NA

USDHKDmicro	7/9/2018	Average effective spread	0.00029624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029624
		Average book depth at 3 price increments	NA

USDHKDmicro	7/10/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKDmicro	7/12/2018	Average effective spread	0.00030374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030374
		Average book depth at 3 price increments	NA

USDHKDmicro	7/13/2018	Average effective spread	0.00030374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030374
		Average book depth at 3 price increments	NA

USDHKDmicro	7/17/2018	Average effective spread	0.00029531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029531
		Average book depth at 3 price increments	NA

USDHKDmicro	7/19/2018	Average effective spread	0.00029531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029531
		Average book depth at 3 price increments	NA

USDHKDmicro	7/20/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKDmicro	7/23/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	7/24/2018	Average effective spread	0.00028687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028687
		Average book depth at 3 price increments	NA

USDHKDmicro	7/25/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKDmicro	7/26/2018	Average effective spread	0.00030374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030374
		Average book depth at 3 price increments	NA

USDHKDmicro	7/27/2018	Average effective spread	0.00029671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029671
		Average book depth at 3 price increments	NA

USDHKDmicro	7/30/2018	Average effective spread	0.00031759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031759
		Average book depth at 3 price increments	NA

USDHKDmicro	7/31/2018	Average effective spread	0.00028874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028874
		Average book depth at 3 price increments	NA

USDHKDmicro	8/1/2018	Average effective spread	0.00028211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028211
		Average book depth at 3 price increments	NA

USDHKDmicro	8/2/2018	Average effective spread	0.00032999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032999
		Average book depth at 3 price increments	NA

USDHKDmicro	8/6/2018	Average effective spread	0.00064686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064686
		Average book depth at 3 price increments	NA

USDHKDmicro	8/8/2018	Average effective spread	0.00030093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030093
		Average book depth at 3 price increments	NA

USDHKDmicro	8/9/2018	Average effective spread	0.0002941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002941
		Average book depth at 3 price increments	NA

USDHKDmicro	8/10/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	8/13/2018	Average effective spread	0.00028636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028636
		Average book depth at 3 price increments	NA

USDHKDmicro	8/14/2018	Average effective spread	0.00027843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027843
		Average book depth at 3 price increments	NA

USDHKDmicro	8/16/2018	Average effective spread	0.00027562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027562
		Average book depth at 3 price increments	NA

USDHKDmicro	8/17/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	8/20/2018	Average effective spread	0.00029024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029024
		Average book depth at 3 price increments	NA

USDHKDmicro	8/21/2018	Average effective spread	0.00028968
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028968
		Average book depth at 3 price increments	NA

USDHKDmicro	8/22/2018	Average effective spread	0.00027984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027984
		Average book depth at 3 price increments	NA

USDHKDmicro	8/23/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	8/24/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	8/27/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	8/28/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	8/29/2018	Average effective spread	0.00027374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027374
		Average book depth at 3 price increments	NA

USDHKDmicro	8/31/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	9/3/2018	Average effective spread	0.00027562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027562
		Average book depth at 3 price increments	NA

USDHKDmicro	9/5/2018	Average effective spread	0.00027899
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027899
		Average book depth at 3 price increments	NA

USDHKDmicro	9/6/2018	Average effective spread	0.00042749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042749
		Average book depth at 3 price increments	NA

USDHKDmicro	9/7/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	9/10/2018	Average effective spread	0.00069186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069186
		Average book depth at 3 price increments	NA

USDHKDmicro	9/12/2018	Average effective spread	0.00026999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026999
		Average book depth at 3 price increments	NA

USDHKDmicro	9/13/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	9/14/2018	Average effective spread	0.00027562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027562
		Average book depth at 3 price increments	NA

USDHKDmicro	9/17/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	9/18/2018	Average effective spread	0.00027562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027562
		Average book depth at 3 price increments	NA

USDHKDmicro	9/19/2018	Average effective spread	0.00076498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076498
		Average book depth at 3 price increments	NA

USDHKDmicro	9/21/2018	Average effective spread	0.00030749
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030749
		Average book depth at 3 price increments	NA

USDHKDmicro	9/24/2018	Average effective spread	0.00035437
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035437
		Average book depth at 3 price increments	NA

USDHKDmicro	9/26/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHKDmicro	9/27/2018	Average effective spread	0.00029249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029249
		Average book depth at 3 price increments	NA

USDHKDmicro	9/28/2018	Average effective spread	0.00028124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028124
		Average book depth at 3 price increments	NA

USDHUF	7/2/2018	Average effective spread	0.0008445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008445
		Average book depth at 3 price increments	NA

USDHUF	7/3/2018	Average effective spread	0.00088363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088363
		Average book depth at 3 price increments	NA

USDHUF	7/4/2018	Average effective spread	0.00107676
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107676
		Average book depth at 3 price increments	NA

USDHUF	7/5/2018	Average effective spread	0.00098259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098259
		Average book depth at 3 price increments	NA

USDHUF	7/6/2018	Average effective spread	0.0008311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008311
		Average book depth at 3 price increments	NA

USDHUF	7/9/2018	Average effective spread	0.00083273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083273
		Average book depth at 3 price increments	NA

USDHUF	7/10/2018	Average effective spread	0.00084716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084716
		Average book depth at 3 price increments	NA

USDHUF	7/11/2018	Average effective spread	0.00085361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085361
		Average book depth at 3 price increments	NA

USDHUF	7/12/2018	Average effective spread	0.00109281
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109281
		Average book depth at 3 price increments	NA

USDHUF	7/13/2018	Average effective spread	0.00088368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088368
		Average book depth at 3 price increments	NA

USDHUF	7/16/2018	Average effective spread	0.00078813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078813
		Average book depth at 3 price increments	NA

USDHUF	7/17/2018	Average effective spread	0.00080139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080139
		Average book depth at 3 price increments	NA

USDHUF	7/18/2018	Average effective spread	0.00083571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083571
		Average book depth at 3 price increments	NA

USDHUF	7/19/2018	Average effective spread	0.00078684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078684
		Average book depth at 3 price increments	NA

USDHUF	7/20/2018	Average effective spread	0.00093598
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093598
		Average book depth at 3 price increments	NA

USDHUF	7/23/2018	Average effective spread	0.00084601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084601
		Average book depth at 3 price increments	NA

USDHUF	7/24/2018	Average effective spread	0.00091145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091145
		Average book depth at 3 price increments	NA

USDHUF	7/25/2018	Average effective spread	0.00086868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086868
		Average book depth at 3 price increments	NA

USDHUF	7/26/2018	Average effective spread	0.00090887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090887
		Average book depth at 3 price increments	NA

USDHUF	7/27/2018	Average effective spread	0.00089651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089651
		Average book depth at 3 price increments	NA

USDHUF	7/30/2018	Average effective spread	0.00121878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121878
		Average book depth at 3 price increments	NA

USDHUF	7/31/2018	Average effective spread	0.00088491
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088491
		Average book depth at 3 price increments	NA

USDHUF	8/1/2018	Average effective spread	0.00085323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085323
		Average book depth at 3 price increments	NA

USDHUF	8/2/2018	Average effective spread	0.00090166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090166
		Average book depth at 3 price increments	NA

USDHUF	8/3/2018	Average effective spread	0.00089496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089496
		Average book depth at 3 price increments	NA

USDHUF	8/6/2018	Average effective spread	0.00085632
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085632
		Average book depth at 3 price increments	NA

USDHUF	8/7/2018	Average effective spread	0.00085529
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085529
		Average book depth at 3 price increments	NA

USDHUF	8/8/2018	Average effective spread	0.00093824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093824
		Average book depth at 3 price increments	NA

USDHUF	8/9/2018	Average effective spread	0.00088105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088105
		Average book depth at 3 price increments	NA

USDHUF	8/10/2018	Average effective spread	0.00113631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113631
		Average book depth at 3 price increments	NA

USDHUF	8/13/2018	Average effective spread	0.0012308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012308
		Average book depth at 3 price increments	NA

USDHUF	8/14/2018	Average effective spread	0.00117435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117435
		Average book depth at 3 price increments	NA

USDHUF	8/15/2018	Average effective spread	0.00091969
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091969
		Average book depth at 3 price increments	NA

USDHUF	8/16/2018	Average effective spread	0.00107914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107914
		Average book depth at 3 price increments	NA

USDHUF	8/17/2018	Average effective spread	0.00093103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093103
		Average book depth at 3 price increments	NA

USDHUF	8/20/2018	Average effective spread	0.00104232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104232
		Average book depth at 3 price increments	NA

USDHUF	8/21/2018	Average effective spread	0.00098307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098307
		Average book depth at 3 price increments	NA

USDHUF	8/22/2018	Average effective spread	0.00100316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100316
		Average book depth at 3 price increments	NA

USDHUF	8/23/2018	Average effective spread	0.00136777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00136777
		Average book depth at 3 price increments	NA

USDHUF	8/24/2018	Average effective spread	0.00095833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095833
		Average book depth at 3 price increments	NA

USDHUF	8/27/2018	Average effective spread	0.00091042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091042
		Average book depth at 3 price increments	NA

USDHUF	8/28/2018	Average effective spread	0.00092433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092433
		Average book depth at 3 price increments	NA

USDHUF	8/29/2018	Average effective spread	0.00091196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091196
		Average book depth at 3 price increments	NA

USDHUF	8/30/2018	Average effective spread	0.00092974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092974
		Average book depth at 3 price increments	NA

USDHUF	8/31/2018	Average effective spread	0.00098478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098478
		Average book depth at 3 price increments	NA

USDHUF	9/3/2018	Average effective spread	0.00098178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098178
		Average book depth at 3 price increments	NA

USDHUF	9/4/2018	Average effective spread	0.00083706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083706
		Average book depth at 3 price increments	NA

USDHUF	9/5/2018	Average effective spread	0.00089891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089891
		Average book depth at 3 price increments	NA

USDHUF	9/6/2018	Average effective spread	0.00098616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098616
		Average book depth at 3 price increments	NA

USDHUF	9/7/2018	Average effective spread	0.00088326
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088326
		Average book depth at 3 price increments	NA

USDHUF	9/10/2018	Average effective spread	0.00107224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107224
		Average book depth at 3 price increments	NA

USDHUF	9/11/2018	Average effective spread	0.0008519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008519
		Average book depth at 3 price increments	NA

USDHUF	9/12/2018	Average effective spread	0.00098616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098616
		Average book depth at 3 price increments	NA

USDHUF	9/13/2018	Average effective spread	0.00089341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089341
		Average book depth at 3 price increments	NA

USDHUF	9/14/2018	Average effective spread	0.00086559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086559
		Average book depth at 3 price increments	NA

USDHUF	9/17/2018	Average effective spread	0.00080376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080376
		Average book depth at 3 price increments	NA

USDHUF	9/18/2018	Average effective spread	0.0014746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0014746
		Average book depth at 3 price increments	NA

USDHUF	9/19/2018	Average effective spread	0.00091196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091196
		Average book depth at 3 price increments	NA

USDHUF	9/20/2018	Average effective spread	0.00091417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091417
		Average book depth at 3 price increments	NA

USDHUF	9/21/2018	Average effective spread	0.00096349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096349
		Average book depth at 3 price increments	NA

USDHUF	9/24/2018	Average effective spread	0.00086216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086216
		Average book depth at 3 price increments	NA

USDHUF	9/25/2018	Average effective spread	0.00081613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081613
		Average book depth at 3 price increments	NA

USDHUF	9/26/2018	Average effective spread	0.00085786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085786
		Average book depth at 3 price increments	NA

USDHUF	9/27/2018	Average effective spread	0.00087418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087418
		Average book depth at 3 price increments	NA

USDHUF	9/28/2018	Average effective spread	0.00083854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083854
		Average book depth at 3 price increments	NA

USDHUF.	7/2/2018	Average effective spread	0.00047298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047298
		Average book depth at 3 price increments	NA

USDHUF.	7/4/2018	Average effective spread	0.00053481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053481
		Average book depth at 3 price increments	NA

USDHUF.	7/6/2018	Average effective spread	0.00062601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062601
		Average book depth at 3 price increments	NA

USDHUF.	7/9/2018	Average effective spread	0.00045753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045753
		Average book depth at 3 price increments	NA

USDHUF.	7/10/2018	Average effective spread	0.00051704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051704
		Average book depth at 3 price increments	NA

USDHUF.	7/11/2018	Average effective spread	0.0004972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004972
		Average book depth at 3 price increments	NA

USDHUF.	7/13/2018	Average effective spread	0.00066156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066156
		Average book depth at 3 price increments	NA

USDHUF.	7/16/2018	Average effective spread	0.00047608
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047608
		Average book depth at 3 price increments	NA

USDHUF.	7/17/2018	Average effective spread	0.00066156
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066156
		Average book depth at 3 price increments	NA

USDHUF.	7/18/2018	Average effective spread	0.00082805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082805
		Average book depth at 3 price increments	NA

USDHUF.	7/19/2018	Average effective spread	0.00046131
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046131
		Average book depth at 3 price increments	NA

USDHUF.	7/24/2018	Average effective spread	0.00049256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049256
		Average book depth at 3 price increments	NA

USDHUF.	7/27/2018	Average effective spread	0.0005311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005311
		Average book depth at 3 price increments	NA

USDHUF.	7/30/2018	Average effective spread	0.00133703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00133703
		Average book depth at 3 price increments	NA

USDHUF.	7/31/2018	Average effective spread	0.00050974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050974
		Average book depth at 3 price increments	NA

USDHUF.	8/1/2018	Average effective spread	0.00052554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052554
		Average book depth at 3 price increments	NA

USDHUF.	8/2/2018	Average effective spread	0.00103253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103253
		Average book depth at 3 price increments	NA

USDHUF.	8/3/2018	Average effective spread	0.00080724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080724
		Average book depth at 3 price increments	NA

USDHUF.	8/6/2018	Average effective spread	0.00050235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050235
		Average book depth at 3 price increments	NA

USDHUF.	8/8/2018	Average effective spread	0.00080376
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080376
		Average book depth at 3 price increments	NA

USDHUF.	8/9/2018	Average effective spread	0.00068011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068011
		Average book depth at 3 price increments	NA

USDHUF.	8/10/2018	Average effective spread	0.00073163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073163
		Average book depth at 3 price increments	NA

USDHUF.	8/13/2018	Average effective spread	0.00162453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00162453
		Average book depth at 3 price increments	NA

USDHUF.	8/14/2018	Average effective spread	0.00074194
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074194
		Average book depth at 3 price increments	NA

USDHUF.	8/15/2018	Average effective spread	0.00062446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062446
		Average book depth at 3 price increments	NA

USDHUF.	9/4/2018	Average effective spread	0.00055645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055645
		Average book depth at 3 price increments	NA

USDHUF.	9/7/2018	Average effective spread	0.00060282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060282
		Average book depth at 3 price increments	NA

USDHUF.	9/13/2018	Average effective spread	0.00064301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064301
		Average book depth at 3 price increments	NA

USDHUF.	9/14/2018	Average effective spread	0.00058737
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058737
		Average book depth at 3 price increments	NA

USDHUF.	9/17/2018	Average effective spread	0.00055645
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055645
		Average book depth at 3 price increments	NA

USDHUF.	9/18/2018	Average effective spread	0.00093669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093669
		Average book depth at 3 price increments	NA

USDHUF.	9/21/2018	Average effective spread	0.00061828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061828
		Average book depth at 3 price increments	NA

USDHUF.	9/24/2018	Average effective spread	0.000541
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000541
		Average book depth at 3 price increments	NA

USDHUFmicro	7/2/2018	Average effective spread	0.00090657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090657
		Average book depth at 3 price increments	NA

USDHUFmicro	7/3/2018	Average effective spread	0.0010687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010687
		Average book depth at 3 price increments	NA

USDHUFmicro	7/4/2018	Average effective spread	0.00108056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00108056
		Average book depth at 3 price increments	NA

USDHUFmicro	7/5/2018	Average effective spread	0.00106847
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106847
		Average book depth at 3 price increments	NA

USDHUFmicro	7/6/2018	Average effective spread	0.00085538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085538
		Average book depth at 3 price increments	NA

USDHUFmicro	7/9/2018	Average effective spread	0.00084346
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084346
		Average book depth at 3 price increments	NA

USDHUFmicro	7/10/2018	Average effective spread	0.00095185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095185
		Average book depth at 3 price increments	NA

USDHUFmicro	7/11/2018	Average effective spread	0.00091918
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091918
		Average book depth at 3 price increments	NA

USDHUFmicro	7/12/2018	Average effective spread	0.00088198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088198
		Average book depth at 3 price increments	NA

USDHUFmicro	7/13/2018	Average effective spread	0.00088024
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088024
		Average book depth at 3 price increments	NA

USDHUFmicro	7/16/2018	Average effective spread	0.0008263
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008263
		Average book depth at 3 price increments	NA

USDHUFmicro	7/17/2018	Average effective spread	0.000889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000889
		Average book depth at 3 price increments	NA

USDHUFmicro	7/18/2018	Average effective spread	0.00091806
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091806
		Average book depth at 3 price increments	NA

USDHUFmicro	7/19/2018	Average effective spread	0.00101483
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101483
		Average book depth at 3 price increments	NA

USDHUFmicro	7/20/2018	Average effective spread	0.00080359
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080359
		Average book depth at 3 price increments	NA

USDHUFmicro	7/23/2018	Average effective spread	0.00101442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101442
		Average book depth at 3 price increments	NA

USDHUFmicro	7/24/2018	Average effective spread	0.00084946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084946
		Average book depth at 3 price increments	NA

USDHUFmicro	7/25/2018	Average effective spread	0.00091262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091262
		Average book depth at 3 price increments	NA

USDHUFmicro	7/26/2018	Average effective spread	0.00088222
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088222
		Average book depth at 3 price increments	NA

USDHUFmicro	7/27/2018	Average effective spread	0.00092419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092419
		Average book depth at 3 price increments	NA

USDHUFmicro	7/30/2018	Average effective spread	0.00092614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092614
		Average book depth at 3 price increments	NA

USDHUFmicro	7/31/2018	Average effective spread	0.00096872
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096872
		Average book depth at 3 price increments	NA

USDHUFmicro	8/1/2018	Average effective spread	0.00084389
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084389
		Average book depth at 3 price increments	NA

USDHUFmicro	8/2/2018	Average effective spread	0.00085056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085056
		Average book depth at 3 price increments	NA

USDHUFmicro	8/3/2018	Average effective spread	0.00085786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085786
		Average book depth at 3 price increments	NA

USDHUFmicro	8/6/2018	Average effective spread	0.00154158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00154158
		Average book depth at 3 price increments	NA

USDHUFmicro	8/7/2018	Average effective spread	0.00096673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096673
		Average book depth at 3 price increments	NA

USDHUFmicro	8/8/2018	Average effective spread	0.00144358
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00144358
		Average book depth at 3 price increments	NA

USDHUFmicro	8/9/2018	Average effective spread	0.00107774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107774
		Average book depth at 3 price increments	NA

USDHUFmicro	8/10/2018	Average effective spread	0.00102597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102597
		Average book depth at 3 price increments	NA

USDHUFmicro	8/13/2018	Average effective spread	0.00118555
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118555
		Average book depth at 3 price increments	NA

USDHUFmicro	8/14/2018	Average effective spread	0.00097905
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097905
		Average book depth at 3 price increments	NA

USDHUFmicro	8/15/2018	Average effective spread	0.0009254
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009254
		Average book depth at 3 price increments	NA

USDHUFmicro	8/16/2018	Average effective spread	0.00094597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094597
		Average book depth at 3 price increments	NA

USDHUFmicro	8/17/2018	Average effective spread	0.00106606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00106606
		Average book depth at 3 price increments	NA

USDHUFmicro	8/20/2018	Average effective spread	0.00104004
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104004
		Average book depth at 3 price increments	NA

USDHUFmicro	8/21/2018	Average effective spread	0.00098351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098351
		Average book depth at 3 price increments	NA

USDHUFmicro	8/22/2018	Average effective spread	0.0009601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009601
		Average book depth at 3 price increments	NA

USDHUFmicro	8/23/2018	Average effective spread	0.00094565
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094565
		Average book depth at 3 price increments	NA

USDHUFmicro	8/24/2018	Average effective spread	0.0010571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0010571
		Average book depth at 3 price increments	NA

USDHUFmicro	8/27/2018	Average effective spread	0.00097522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097522
		Average book depth at 3 price increments	NA

USDHUFmicro	8/28/2018	Average effective spread	0.00092897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092897
		Average book depth at 3 price increments	NA

USDHUFmicro	8/29/2018	Average effective spread	0.00096143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096143
		Average book depth at 3 price increments	NA

USDHUFmicro	8/30/2018	Average effective spread	0.00101469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101469
		Average book depth at 3 price increments	NA

USDHUFmicro	8/31/2018	Average effective spread	0.00120101
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00120101
		Average book depth at 3 price increments	NA

USDHUFmicro	9/3/2018	Average effective spread	0.00087332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087332
		Average book depth at 3 price increments	NA

USDHUFmicro	9/4/2018	Average effective spread	0.00084132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084132
		Average book depth at 3 price increments	NA

USDHUFmicro	9/5/2018	Average effective spread	0.00096468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096468
		Average book depth at 3 price increments	NA

USDHUFmicro	9/6/2018	Average effective spread	0.00100117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100117
		Average book depth at 3 price increments	NA

USDHUFmicro	9/7/2018	Average effective spread	0.00088087
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088087
		Average book depth at 3 price increments	NA

USDHUFmicro	9/10/2018	Average effective spread	0.00087564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087564
		Average book depth at 3 price increments	NA

USDHUFmicro	9/11/2018	Average effective spread	0.00087011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087011
		Average book depth at 3 price increments	NA

USDHUFmicro	9/12/2018	Average effective spread	0.0008892
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008892
		Average book depth at 3 price increments	NA

USDHUFmicro	9/13/2018	Average effective spread	0.00092418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092418
		Average book depth at 3 price increments	NA

USDHUFmicro	9/14/2018	Average effective spread	0.00086508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086508
		Average book depth at 3 price increments	NA

USDHUFmicro	9/17/2018	Average effective spread	0.00096855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096855
		Average book depth at 3 price increments	NA

USDHUFmicro	9/18/2018	Average effective spread	0.00088105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088105
		Average book depth at 3 price increments	NA

USDHUFmicro	9/19/2018	Average effective spread	0.00088988
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088988
		Average book depth at 3 price increments	NA

USDHUFmicro	9/20/2018	Average effective spread	0.00091753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091753
		Average book depth at 3 price increments	NA

USDHUFmicro	9/21/2018	Average effective spread	0.00083909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083909
		Average book depth at 3 price increments	NA

USDHUFmicro	9/24/2018	Average effective spread	0.00082731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082731
		Average book depth at 3 price increments	NA

USDHUFmicro	9/25/2018	Average effective spread	0.00087718
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087718
		Average book depth at 3 price increments	NA

USDHUFmicro	9/26/2018	Average effective spread	0.00102458
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102458
		Average book depth at 3 price increments	NA

USDHUFmicro	9/27/2018	Average effective spread	0.00081501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081501
		Average book depth at 3 price increments	NA

USDHUFmicro	9/28/2018	Average effective spread	0.00083683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083683
		Average book depth at 3 price increments	NA

USDJPY	7/2/2018	Average effective spread	0.00013607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013607
		Average book depth at 3 price increments	NA

USDJPY	7/3/2018	Average effective spread	0.00012921
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012921
		Average book depth at 3 price increments	NA

USDJPY	7/4/2018	Average effective spread	0.00013832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013832
		Average book depth at 3 price increments	NA

USDJPY	7/5/2018	Average effective spread	0.00014125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014125
		Average book depth at 3 price increments	NA

USDJPY	7/6/2018	Average effective spread	0.00014925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014925
		Average book depth at 3 price increments	NA

USDJPY	7/9/2018	Average effective spread	0.00012646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012646
		Average book depth at 3 price increments	NA

USDJPY	7/10/2018	Average effective spread	0.00012676
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012676
		Average book depth at 3 price increments	NA

USDJPY	7/11/2018	Average effective spread	0.00013477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013477
		Average book depth at 3 price increments	NA

USDJPY	7/12/2018	Average effective spread	0.00012619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012619
		Average book depth at 3 price increments	NA

USDJPY	7/13/2018	Average effective spread	0.00012475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012475
		Average book depth at 3 price increments	NA

USDJPY	7/16/2018	Average effective spread	0.00014121
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014121
		Average book depth at 3 price increments	NA

USDJPY	7/17/2018	Average effective spread	0.00012477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012477
		Average book depth at 3 price increments	NA

USDJPY	7/18/2018	Average effective spread	0.0001255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001255
		Average book depth at 3 price increments	NA

USDJPY	7/19/2018	Average effective spread	0.00013105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013105
		Average book depth at 3 price increments	NA

USDJPY	7/20/2018	Average effective spread	0.0001271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001271
		Average book depth at 3 price increments	NA

USDJPY	7/23/2018	Average effective spread	0.00012813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012813
		Average book depth at 3 price increments	NA

USDJPY	7/24/2018	Average effective spread	0.00012714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012714
		Average book depth at 3 price increments	NA

USDJPY	7/25/2018	Average effective spread	0.00013011
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013011
		Average book depth at 3 price increments	NA

USDJPY	7/26/2018	Average effective spread	0.00013201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013201
		Average book depth at 3 price increments	NA

USDJPY	7/27/2018	Average effective spread	0.00013065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013065
		Average book depth at 3 price increments	NA

USDJPY	7/30/2018	Average effective spread	0.00012679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012679
		Average book depth at 3 price increments	NA

USDJPY	7/31/2018	Average effective spread	0.00014795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014795
		Average book depth at 3 price increments	NA

USDJPY	8/1/2018	Average effective spread	0.00012658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012658
		Average book depth at 3 price increments	NA

USDJPY	8/2/2018	Average effective spread	0.0001267
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001267
		Average book depth at 3 price increments	NA

USDJPY	8/3/2018	Average effective spread	0.00012992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012992
		Average book depth at 3 price increments	NA

USDJPY	8/6/2018	Average effective spread	0.00012626
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012626
		Average book depth at 3 price increments	NA

USDJPY	8/7/2018	Average effective spread	0.0001252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001252
		Average book depth at 3 price increments	NA

USDJPY	8/8/2018	Average effective spread	0.00012541
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012541
		Average book depth at 3 price increments	NA

USDJPY	8/9/2018	Average effective spread	0.00013199
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013199
		Average book depth at 3 price increments	NA

USDJPY	8/10/2018	Average effective spread	0.0001276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001276
		Average book depth at 3 price increments	NA

USDJPY	8/13/2018	Average effective spread	0.00014342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014342
		Average book depth at 3 price increments	NA

USDJPY	8/14/2018	Average effective spread	0.00012644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012644
		Average book depth at 3 price increments	NA

USDJPY	8/15/2018	Average effective spread	0.00012648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012648
		Average book depth at 3 price increments	NA

USDJPY	8/16/2018	Average effective spread	0.00012526
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012526
		Average book depth at 3 price increments	NA

USDJPY	8/17/2018	Average effective spread	0.00012838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012838
		Average book depth at 3 price increments	NA

USDJPY	8/20/2018	Average effective spread	0.00012444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012444
		Average book depth at 3 price increments	NA

USDJPY	8/21/2018	Average effective spread	0.00013099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013099
		Average book depth at 3 price increments	NA

USDJPY	8/22/2018	Average effective spread	0.00013014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013014
		Average book depth at 3 price increments	NA

USDJPY	8/23/2018	Average effective spread	0.00012301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012301
		Average book depth at 3 price increments	NA

USDJPY	8/24/2018	Average effective spread	0.00012563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012563
		Average book depth at 3 price increments	NA

USDJPY	8/27/2018	Average effective spread	0.00012492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012492
		Average book depth at 3 price increments	NA

USDJPY	8/28/2018	Average effective spread	0.00012578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012578
		Average book depth at 3 price increments	NA

USDJPY	8/29/2018	Average effective spread	0.00012397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012397
		Average book depth at 3 price increments	NA

USDJPY	8/30/2018	Average effective spread	0.00012114
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012114
		Average book depth at 3 price increments	NA

USDJPY	8/31/2018	Average effective spread	0.0001244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001244
		Average book depth at 3 price increments	NA

USDJPY	9/3/2018	Average effective spread	0.0001385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001385
		Average book depth at 3 price increments	NA

USDJPY	9/4/2018	Average effective spread	0.00012862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012862
		Average book depth at 3 price increments	NA

USDJPY	9/5/2018	Average effective spread	0.00013103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013103
		Average book depth at 3 price increments	NA

USDJPY	9/6/2018	Average effective spread	0.0001274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001274
		Average book depth at 3 price increments	NA

USDJPY	9/7/2018	Average effective spread	0.00013259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013259
		Average book depth at 3 price increments	NA

USDJPY	9/10/2018	Average effective spread	0.00012424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012424
		Average book depth at 3 price increments	NA

USDJPY	9/11/2018	Average effective spread	0.00012769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012769
		Average book depth at 3 price increments	NA

USDJPY	9/12/2018	Average effective spread	0.00012726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012726
		Average book depth at 3 price increments	NA

USDJPY	9/13/2018	Average effective spread	0.00012606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012606
		Average book depth at 3 price increments	NA

USDJPY	9/14/2018	Average effective spread	0.00011603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011603
		Average book depth at 3 price increments	NA

USDJPY	9/17/2018	Average effective spread	0.00011797
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011797
		Average book depth at 3 price increments	NA

USDJPY	9/18/2018	Average effective spread	0.00012054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012054
		Average book depth at 3 price increments	NA

USDJPY	9/19/2018	Average effective spread	0.00011642
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011642
		Average book depth at 3 price increments	NA

USDJPY	9/20/2018	Average effective spread	0.00011868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011868
		Average book depth at 3 price increments	NA

USDJPY	9/21/2018	Average effective spread	0.00011873
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011873
		Average book depth at 3 price increments	NA

USDJPY	9/24/2018	Average effective spread	0.00013965
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013965
		Average book depth at 3 price increments	NA

USDJPY	9/25/2018	Average effective spread	0.00012038
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012038
		Average book depth at 3 price increments	NA

USDJPY	9/26/2018	Average effective spread	0.00012105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012105
		Average book depth at 3 price increments	NA

USDJPY	9/27/2018	Average effective spread	0.00011747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011747
		Average book depth at 3 price increments	NA

USDJPY	9/28/2018	Average effective spread	0.00011729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011729
		Average book depth at 3 price increments	NA

USDJPY.	7/2/2018	Average effective spread	0.00001065
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001065
		Average book depth at 3 price increments	NA

USDJPY.	7/3/2018	Average effective spread	0.0000094
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000094
		Average book depth at 3 price increments	NA

USDJPY.	7/4/2018	Average effective spread	0.00001661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001661
		Average book depth at 3 price increments	NA

USDJPY.	7/5/2018	Average effective spread	0.00002994
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002994
		Average book depth at 3 price increments	NA

USDJPY.	7/6/2018	Average effective spread	0.00002834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002834
		Average book depth at 3 price increments	NA

USDJPY.	7/9/2018	Average effective spread	0.00001247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001247
		Average book depth at 3 price increments	NA

USDJPY.	7/10/2018	Average effective spread	0.00000983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000983
		Average book depth at 3 price increments	NA

USDJPY.	7/11/2018	Average effective spread	0.00002368
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002368
		Average book depth at 3 price increments	NA

USDJPY.	7/12/2018	Average effective spread	0.00001104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001104
		Average book depth at 3 price increments	NA

USDJPY.	7/13/2018	Average effective spread	0.00001014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001014
		Average book depth at 3 price increments	NA

USDJPY.	7/16/2018	Average effective spread	0.000018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000018
		Average book depth at 3 price increments	NA

USDJPY.	7/17/2018	Average effective spread	0.0000081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000081
		Average book depth at 3 price increments	NA

USDJPY.	7/18/2018	Average effective spread	0.00000908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000908
		Average book depth at 3 price increments	NA

USDJPY.	7/19/2018	Average effective spread	0.00001611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001611
		Average book depth at 3 price increments	NA

USDJPY.	7/20/2018	Average effective spread	0.00001111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001111
		Average book depth at 3 price increments	NA

USDJPY.	7/23/2018	Average effective spread	0.00001068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001068
		Average book depth at 3 price increments	NA

USDJPY.	7/24/2018	Average effective spread	0.00001124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001124
		Average book depth at 3 price increments	NA

USDJPY.	7/25/2018	Average effective spread	0.00001144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001144
		Average book depth at 3 price increments	NA

USDJPY.	7/26/2018	Average effective spread	0.00001453
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001453
		Average book depth at 3 price increments	NA

USDJPY.	7/27/2018	Average effective spread	0.00001299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001299
		Average book depth at 3 price increments	NA

USDJPY.	7/30/2018	Average effective spread	0.00000898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000898
		Average book depth at 3 price increments	NA

USDJPY.	7/31/2018	Average effective spread	0.00002896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002896
		Average book depth at 3 price increments	NA

USDJPY.	8/1/2018	Average effective spread	0.00000889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000889
		Average book depth at 3 price increments	NA

USDJPY.	8/2/2018	Average effective spread	0.00000909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000909
		Average book depth at 3 price increments	NA

USDJPY.	8/3/2018	Average effective spread	0.00001429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001429
		Average book depth at 3 price increments	NA

USDJPY.	8/6/2018	Average effective spread	0.00001681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001681
		Average book depth at 3 price increments	NA

USDJPY.	8/7/2018	Average effective spread	0.00000837
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000837
		Average book depth at 3 price increments	NA

USDJPY.	8/8/2018	Average effective spread	0.00000699
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000699
		Average book depth at 3 price increments	NA

USDJPY.	8/9/2018	Average effective spread	0.00001306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001306
		Average book depth at 3 price increments	NA

USDJPY.	8/10/2018	Average effective spread	0.00000838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000838
		Average book depth at 3 price increments	NA

USDJPY.	8/13/2018	Average effective spread	0.00002039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002039
		Average book depth at 3 price increments	NA

USDJPY.	8/14/2018	Average effective spread	0.00000834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000834
		Average book depth at 3 price increments	NA

USDJPY.	8/15/2018	Average effective spread	0.00001106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001106
		Average book depth at 3 price increments	NA

USDJPY.	8/16/2018	Average effective spread	0.00000972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000972
		Average book depth at 3 price increments	NA

USDJPY.	8/17/2018	Average effective spread	0.00001146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001146
		Average book depth at 3 price increments	NA

USDJPY.	8/20/2018	Average effective spread	0.00000981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000981
		Average book depth at 3 price increments	NA

USDJPY.	8/21/2018	Average effective spread	0.00001059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001059
		Average book depth at 3 price increments	NA

USDJPY.	8/22/2018	Average effective spread	0.00001186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001186
		Average book depth at 3 price increments	NA

USDJPY.	8/23/2018	Average effective spread	0.00000601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000601
		Average book depth at 3 price increments	NA

USDJPY.	8/24/2018	Average effective spread	0.00000694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000694
		Average book depth at 3 price increments	NA

USDJPY.	8/27/2018	Average effective spread	0.00000989
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000989
		Average book depth at 3 price increments	NA

USDJPY.	8/28/2018	Average effective spread	0.00001096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001096
		Average book depth at 3 price increments	NA

USDJPY.	8/29/2018	Average effective spread	0.00000816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000816
		Average book depth at 3 price increments	NA

USDJPY.	8/30/2018	Average effective spread	0.00001872
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001872
		Average book depth at 3 price increments	NA

USDJPY.	8/31/2018	Average effective spread	0.00002277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00002277
		Average book depth at 3 price increments	NA

USDJPY.	9/3/2018	Average effective spread	0.0000333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0000333
		Average book depth at 3 price increments	NA

USDJPY.	9/4/2018	Average effective spread	0.00001491
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001491
		Average book depth at 3 price increments	NA

USDJPY.	9/5/2018	Average effective spread	0.00001655
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001655
		Average book depth at 3 price increments	NA

USDJPY.	9/6/2018	Average effective spread	0.00001142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001142
		Average book depth at 3 price increments	NA

USDJPY.	9/7/2018	Average effective spread	0.00001511
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001511
		Average book depth at 3 price increments	NA

USDJPY.	9/10/2018	Average effective spread	0.00000829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000829
		Average book depth at 3 price increments	NA

USDJPY.	9/11/2018	Average effective spread	0.00000716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000716
		Average book depth at 3 price increments	NA

USDJPY.	9/12/2018	Average effective spread	0.00001023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001023
		Average book depth at 3 price increments	NA

USDJPY.	9/13/2018	Average effective spread	0.00001442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001442
		Average book depth at 3 price increments	NA

USDJPY.	9/14/2018	Average effective spread	0.00000306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000306
		Average book depth at 3 price increments	NA

USDJPY.	9/17/2018	Average effective spread	0.00000234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000234
		Average book depth at 3 price increments	NA

USDJPY.	9/18/2018	Average effective spread	0.00000779
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000779
		Average book depth at 3 price increments	NA

USDJPY.	9/19/2018	Average effective spread	0.00000179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000179
		Average book depth at 3 price increments	NA

USDJPY.	9/20/2018	Average effective spread	0.00000622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000622
		Average book depth at 3 price increments	NA

USDJPY.	9/21/2018	Average effective spread	0.00000523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000523
		Average book depth at 3 price increments	NA

USDJPY.	9/24/2018	Average effective spread	0.00004275
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00004275
		Average book depth at 3 price increments	NA

USDJPY.	9/25/2018	Average effective spread	0.00000731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000731
		Average book depth at 3 price increments	NA

USDJPY.	9/26/2018	Average effective spread	0.00001594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00001594
		Average book depth at 3 price increments	NA

USDJPY.	9/27/2018	Average effective spread	0.00000919
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000919
		Average book depth at 3 price increments	NA

USDJPY.	9/28/2018	Average effective spread	0.00000648
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00000648
		Average book depth at 3 price increments	NA

USDJPYmicro	7/2/2018	Average effective spread	0.00014369
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014369
		Average book depth at 3 price increments	NA

USDJPYmicro	7/3/2018	Average effective spread	0.00012722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012722
		Average book depth at 3 price increments	NA

USDJPYmicro	7/4/2018	Average effective spread	0.00013716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013716
		Average book depth at 3 price increments	NA

USDJPYmicro	7/5/2018	Average effective spread	0.00013482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013482
		Average book depth at 3 price increments	NA

USDJPYmicro	7/6/2018	Average effective spread	0.00014416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014416
		Average book depth at 3 price increments	NA

USDJPYmicro	7/9/2018	Average effective spread	0.00012597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012597
		Average book depth at 3 price increments	NA

USDJPYmicro	7/10/2018	Average effective spread	0.00012561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012561
		Average book depth at 3 price increments	NA

USDJPYmicro	7/11/2018	Average effective spread	0.00013406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013406
		Average book depth at 3 price increments	NA

USDJPYmicro	7/12/2018	Average effective spread	0.00012911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012911
		Average book depth at 3 price increments	NA

USDJPYmicro	7/13/2018	Average effective spread	0.00012528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012528
		Average book depth at 3 price increments	NA

USDJPYmicro	7/16/2018	Average effective spread	0.00013594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013594
		Average book depth at 3 price increments	NA

USDJPYmicro	7/17/2018	Average effective spread	0.00012311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012311
		Average book depth at 3 price increments	NA

USDJPYmicro	7/18/2018	Average effective spread	0.00012457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012457
		Average book depth at 3 price increments	NA

USDJPYmicro	7/19/2018	Average effective spread	0.00013127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013127
		Average book depth at 3 price increments	NA

USDJPYmicro	7/20/2018	Average effective spread	0.00012649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012649
		Average book depth at 3 price increments	NA

USDJPYmicro	7/23/2018	Average effective spread	0.0001268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001268
		Average book depth at 3 price increments	NA

USDJPYmicro	7/24/2018	Average effective spread	0.00012584
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012584
		Average book depth at 3 price increments	NA

USDJPYmicro	7/25/2018	Average effective spread	0.0001302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001302
		Average book depth at 3 price increments	NA

USDJPYmicro	7/26/2018	Average effective spread	0.00012904
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012904
		Average book depth at 3 price increments	NA

USDJPYmicro	7/27/2018	Average effective spread	0.00013098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013098
		Average book depth at 3 price increments	NA

USDJPYmicro	7/30/2018	Average effective spread	0.00012627
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012627
		Average book depth at 3 price increments	NA

USDJPYmicro	7/31/2018	Average effective spread	0.00014866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014866
		Average book depth at 3 price increments	NA

USDJPYmicro	8/1/2018	Average effective spread	0.00012518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012518
		Average book depth at 3 price increments	NA

USDJPYmicro	8/2/2018	Average effective spread	0.00012373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012373
		Average book depth at 3 price increments	NA

USDJPYmicro	8/3/2018	Average effective spread	0.00012892
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012892
		Average book depth at 3 price increments	NA

USDJPYmicro	8/6/2018	Average effective spread	0.00012871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012871
		Average book depth at 3 price increments	NA

USDJPYmicro	8/7/2018	Average effective spread	0.0001221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001221
		Average book depth at 3 price increments	NA

USDJPYmicro	8/8/2018	Average effective spread	0.00012425
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012425
		Average book depth at 3 price increments	NA

USDJPYmicro	8/9/2018	Average effective spread	0.00012941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012941
		Average book depth at 3 price increments	NA

USDJPYmicro	8/10/2018	Average effective spread	0.00012583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012583
		Average book depth at 3 price increments	NA

USDJPYmicro	8/13/2018	Average effective spread	0.00015202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00015202
		Average book depth at 3 price increments	NA

USDJPYmicro	8/14/2018	Average effective spread	0.00012659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012659
		Average book depth at 3 price increments	NA

USDJPYmicro	8/15/2018	Average effective spread	0.00014003
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014003
		Average book depth at 3 price increments	NA

USDJPYmicro	8/16/2018	Average effective spread	0.00012551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012551
		Average book depth at 3 price increments	NA

USDJPYmicro	8/17/2018	Average effective spread	0.00013142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013142
		Average book depth at 3 price increments	NA

USDJPYmicro	8/20/2018	Average effective spread	0.00012533
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012533
		Average book depth at 3 price increments	NA

USDJPYmicro	8/21/2018	Average effective spread	0.00012519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012519
		Average book depth at 3 price increments	NA

USDJPYmicro	8/22/2018	Average effective spread	0.00013132
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013132
		Average book depth at 3 price increments	NA

USDJPYmicro	8/23/2018	Average effective spread	0.00012296
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012296
		Average book depth at 3 price increments	NA

USDJPYmicro	8/24/2018	Average effective spread	0.00012604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012604
		Average book depth at 3 price increments	NA

USDJPYmicro	8/27/2018	Average effective spread	0.00012464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012464
		Average book depth at 3 price increments	NA

USDJPYmicro	8/28/2018	Average effective spread	0.00012521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012521
		Average book depth at 3 price increments	NA

USDJPYmicro	8/29/2018	Average effective spread	0.00012515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012515
		Average book depth at 3 price increments	NA

USDJPYmicro	8/30/2018	Average effective spread	0.00011854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011854
		Average book depth at 3 price increments	NA

USDJPYmicro	8/31/2018	Average effective spread	0.00012515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012515
		Average book depth at 3 price increments	NA

USDJPYmicro	9/3/2018	Average effective spread	0.00013818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013818
		Average book depth at 3 price increments	NA

USDJPYmicro	9/4/2018	Average effective spread	0.00012739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012739
		Average book depth at 3 price increments	NA

USDJPYmicro	9/5/2018	Average effective spread	0.00013005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013005
		Average book depth at 3 price increments	NA

USDJPYmicro	9/6/2018	Average effective spread	0.00012695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012695
		Average book depth at 3 price increments	NA

USDJPYmicro	9/7/2018	Average effective spread	0.00013053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013053
		Average book depth at 3 price increments	NA

USDJPYmicro	9/10/2018	Average effective spread	0.00012432
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012432
		Average book depth at 3 price increments	NA

USDJPYmicro	9/11/2018	Average effective spread	0.00012572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012572
		Average book depth at 3 price increments	NA

USDJPYmicro	9/12/2018	Average effective spread	0.00012651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012651
		Average book depth at 3 price increments	NA

USDJPYmicro	9/13/2018	Average effective spread	0.000124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000124
		Average book depth at 3 price increments	NA

USDJPYmicro	9/14/2018	Average effective spread	0.00011938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011938
		Average book depth at 3 price increments	NA

USDJPYmicro	9/17/2018	Average effective spread	0.00011708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011708
		Average book depth at 3 price increments	NA

USDJPYmicro	9/18/2018	Average effective spread	0.00012058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012058
		Average book depth at 3 price increments	NA

USDJPYmicro	9/19/2018	Average effective spread	0.00011607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011607
		Average book depth at 3 price increments	NA

USDJPYmicro	9/20/2018	Average effective spread	0.00011793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011793
		Average book depth at 3 price increments	NA

USDJPYmicro	9/21/2018	Average effective spread	0.00011753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011753
		Average book depth at 3 price increments	NA

USDJPYmicro	9/24/2018	Average effective spread	0.00013743
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013743
		Average book depth at 3 price increments	NA

USDJPYmicro	9/25/2018	Average effective spread	0.00012855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012855
		Average book depth at 3 price increments	NA

USDJPYmicro	9/26/2018	Average effective spread	0.00012279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012279
		Average book depth at 3 price increments	NA

USDJPYmicro	9/27/2018	Average effective spread	0.000118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000118
		Average book depth at 3 price increments	NA

USDJPYmicro	9/28/2018	Average effective spread	0.00011783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011783
		Average book depth at 3 price increments	NA

USDJPYmini	7/2/2018	Average effective spread	0.00013364
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013364
		Average book depth at 3 price increments	NA

USDJPYmini	7/4/2018	Average effective spread	0.0001472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001472
		Average book depth at 3 price increments	NA

USDJPYmini	7/10/2018	Average effective spread	0.00012105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012105
		Average book depth at 3 price increments	NA

USDJPYmini	7/11/2018	Average effective spread	0.00012137
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012137
		Average book depth at 3 price increments	NA

USDJPYmini	7/12/2018	Average effective spread	0.00012241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012241
		Average book depth at 3 price increments	NA

USDJPYmini	7/18/2018	Average effective spread	0.00014203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00014203
		Average book depth at 3 price increments	NA

USDJPYmini	7/19/2018	Average effective spread	0.00013945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013945
		Average book depth at 3 price increments	NA

USDJPYmini	7/20/2018	Average effective spread	0.0001441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0001441
		Average book depth at 3 price increments	NA

USDJPYmini	7/23/2018	Average effective spread	0.00012493
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012493
		Average book depth at 3 price increments	NA

USDJPYmini	7/24/2018	Average effective spread	0.00013945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00013945
		Average book depth at 3 price increments	NA

USDJPYmini	7/25/2018	Average effective spread	0.00012396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012396
		Average book depth at 3 price increments	NA

USDJPYmini	8/13/2018	Average effective spread	0.00012008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012008
		Average book depth at 3 price increments	NA

USDJPYmini	8/16/2018	Average effective spread	0.00012396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012396
		Average book depth at 3 price increments	NA

USDJPYmini	8/21/2018	Average effective spread	0.00012396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012396
		Average book depth at 3 price increments	NA

USDJPYmini	8/23/2018	Average effective spread	0.00012202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012202
		Average book depth at 3 price increments	NA

USDJPYmini	9/7/2018	Average effective spread	0.00012396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012396
		Average book depth at 3 price increments	NA

USDJPYmini	9/13/2018	Average effective spread	0.00011621
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00011621
		Average book depth at 3 price increments	NA

USDJPYmini	9/21/2018	Average effective spread	0.00010846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010846
		Average book depth at 3 price increments	NA

USDJPYmini	9/26/2018	Average effective spread	0.00012008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00012008
		Average book depth at 3 price increments	NA

USDJPYmini	9/27/2018	Average effective spread	0.00010846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00010846
		Average book depth at 3 price increments	NA

USDMXN	7/2/2018	Average effective spread	0.00073795
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073795
		Average book depth at 3 price increments	NA

USDMXN	7/3/2018	Average effective spread	0.00054833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054833
		Average book depth at 3 price increments	NA

USDMXN	7/4/2018	Average effective spread	0.00069163
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069163
		Average book depth at 3 price increments	NA

USDMXN	7/5/2018	Average effective spread	0.0005247
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005247
		Average book depth at 3 price increments	NA

USDMXN	7/6/2018	Average effective spread	0.00057431
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057431
		Average book depth at 3 price increments	NA

USDMXN	7/9/2018	Average effective spread	0.00053246
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053246
		Average book depth at 3 price increments	NA

USDMXN	7/10/2018	Average effective spread	0.00052723
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052723
		Average book depth at 3 price increments	NA

USDMXN	7/11/2018	Average effective spread	0.00057134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057134
		Average book depth at 3 price increments	NA

USDMXN	7/12/2018	Average effective spread	0.00053445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053445
		Average book depth at 3 price increments	NA

USDMXN	7/13/2018	Average effective spread	0.00053053
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053053
		Average book depth at 3 price increments	NA

USDMXN	7/16/2018	Average effective spread	0.00053832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053832
		Average book depth at 3 price increments	NA

USDMXN	7/17/2018	Average effective spread	0.00051253
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051253
		Average book depth at 3 price increments	NA

USDMXN	7/18/2018	Average effective spread	0.00051279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051279
		Average book depth at 3 price increments	NA

USDMXN	7/19/2018	Average effective spread	0.0005019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005019
		Average book depth at 3 price increments	NA

USDMXN	7/20/2018	Average effective spread	0.0005159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005159
		Average book depth at 3 price increments	NA

USDMXN	7/23/2018	Average effective spread	0.00050993
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050993
		Average book depth at 3 price increments	NA

USDMXN	7/24/2018	Average effective spread	0.00052923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052923
		Average book depth at 3 price increments	NA

USDMXN	7/25/2018	Average effective spread	0.00049976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049976
		Average book depth at 3 price increments	NA

USDMXN	7/26/2018	Average effective spread	0.00056267
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056267
		Average book depth at 3 price increments	NA

USDMXN	7/27/2018	Average effective spread	0.00050374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050374
		Average book depth at 3 price increments	NA

USDMXN	7/30/2018	Average effective spread	0.00047457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047457
		Average book depth at 3 price increments	NA

USDMXN	7/31/2018	Average effective spread	0.00049351
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049351
		Average book depth at 3 price increments	NA

USDMXN	8/1/2018	Average effective spread	0.00050147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050147
		Average book depth at 3 price increments	NA

USDMXN	8/2/2018	Average effective spread	0.00051603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051603
		Average book depth at 3 price increments	NA

USDMXN	8/3/2018	Average effective spread	0.00052983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052983
		Average book depth at 3 price increments	NA

USDMXN	8/6/2018	Average effective spread	0.0004997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004997
		Average book depth at 3 price increments	NA

USDMXN	8/7/2018	Average effective spread	0.00047224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047224
		Average book depth at 3 price increments	NA

USDMXN	8/8/2018	Average effective spread	0.0005729
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005729
		Average book depth at 3 price increments	NA

USDMXN	8/9/2018	Average effective spread	0.00047595
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047595
		Average book depth at 3 price increments	NA

USDMXN	8/10/2018	Average effective spread	0.00066959
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066959
		Average book depth at 3 price increments	NA

USDMXN	8/13/2018	Average effective spread	0.0005848
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005848
		Average book depth at 3 price increments	NA

USDMXN	8/14/2018	Average effective spread	0.00061647
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061647
		Average book depth at 3 price increments	NA

USDMXN	8/15/2018	Average effective spread	0.00058643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058643
		Average book depth at 3 price increments	NA

USDMXN	8/16/2018	Average effective spread	0.00055942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055942
		Average book depth at 3 price increments	NA

USDMXN	8/17/2018	Average effective spread	0.00053492
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053492
		Average book depth at 3 price increments	NA

USDMXN	8/20/2018	Average effective spread	0.00055336
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055336
		Average book depth at 3 price increments	NA

USDMXN	8/21/2018	Average effective spread	0.00053239
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053239
		Average book depth at 3 price increments	NA

USDMXN	8/22/2018	Average effective spread	0.00059731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059731
		Average book depth at 3 price increments	NA

USDMXN	8/23/2018	Average effective spread	0.00060395
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060395
		Average book depth at 3 price increments	NA

USDMXN	8/24/2018	Average effective spread	0.00059257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059257
		Average book depth at 3 price increments	NA

USDMXN	8/27/2018	Average effective spread	0.00050653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050653
		Average book depth at 3 price increments	NA

USDMXN	8/28/2018	Average effective spread	0.00050951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050951
		Average book depth at 3 price increments	NA

USDMXN	8/29/2018	Average effective spread	0.00055487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055487
		Average book depth at 3 price increments	NA

USDMXN	8/30/2018	Average effective spread	0.0005303
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005303
		Average book depth at 3 price increments	NA

USDMXN	8/31/2018	Average effective spread	0.00055159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055159
		Average book depth at 3 price increments	NA

USDMXN	9/3/2018	Average effective spread	0.00060886
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060886
		Average book depth at 3 price increments	NA

USDMXN	9/4/2018	Average effective spread	0.00050225
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050225
		Average book depth at 3 price increments	NA

USDMXN	9/5/2018	Average effective spread	0.00053017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053017
		Average book depth at 3 price increments	NA

USDMXN	9/6/2018	Average effective spread	0.00053708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053708
		Average book depth at 3 price increments	NA

USDMXN	9/7/2018	Average effective spread	0.00056566
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056566
		Average book depth at 3 price increments	NA

USDMXN	9/10/2018	Average effective spread	0.00063345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063345
		Average book depth at 3 price increments	NA

USDMXN	9/11/2018	Average effective spread	0.00053142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053142
		Average book depth at 3 price increments	NA

USDMXN	9/12/2018	Average effective spread	0.00049224
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049224
		Average book depth at 3 price increments	NA

USDMXN	9/13/2018	Average effective spread	0.00050383
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050383
		Average book depth at 3 price increments	NA

USDMXN	9/14/2018	Average effective spread	0.00049784
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049784
		Average book depth at 3 price increments	NA

USDMXN	9/17/2018	Average effective spread	0.00050832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050832
		Average book depth at 3 price increments	NA

USDMXN	9/18/2018	Average effective spread	0.00060001
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060001
		Average book depth at 3 price increments	NA

USDMXN	9/19/2018	Average effective spread	0.00049665
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049665
		Average book depth at 3 price increments	NA

USDMXN	9/20/2018	Average effective spread	0.00051781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051781
		Average book depth at 3 price increments	NA

USDMXN	9/21/2018	Average effective spread	0.00052157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052157
		Average book depth at 3 price increments	NA

USDMXN	9/24/2018	Average effective spread	0.00055643
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055643
		Average book depth at 3 price increments	NA

USDMXN	9/25/2018	Average effective spread	0.00052597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052597
		Average book depth at 3 price increments	NA

USDMXN	9/26/2018	Average effective spread	0.00049717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049717
		Average book depth at 3 price increments	NA

USDMXN	9/27/2018	Average effective spread	0.00061033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061033
		Average book depth at 3 price increments	NA

USDMXN	9/28/2018	Average effective spread	0.00057694
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057694
		Average book depth at 3 price increments	NA

USDMXN.	7/2/2018	Average effective spread	0.00041327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041327
		Average book depth at 3 price increments	NA

USDMXN.	7/3/2018	Average effective spread	0.00028287
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028287
		Average book depth at 3 price increments	NA

USDMXN.	7/4/2018	Average effective spread	0.00042386
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042386
		Average book depth at 3 price increments	NA

USDMXN.	7/5/2018	Average effective spread	0.00023486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023486
		Average book depth at 3 price increments	NA

USDMXN.	7/6/2018	Average effective spread	0.00022333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022333
		Average book depth at 3 price increments	NA

USDMXN.	7/9/2018	Average effective spread	0.0002616
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002616
		Average book depth at 3 price increments	NA

USDMXN.	7/10/2018	Average effective spread	0.00025673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025673
		Average book depth at 3 price increments	NA

USDMXN.	7/11/2018	Average effective spread	0.00025948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025948
		Average book depth at 3 price increments	NA

USDMXN.	7/12/2018	Average effective spread	0.00027378
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027378
		Average book depth at 3 price increments	NA

USDMXN.	7/13/2018	Average effective spread	0.00029035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029035
		Average book depth at 3 price increments	NA

USDMXN.	7/16/2018	Average effective spread	0.00020605
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020605
		Average book depth at 3 price increments	NA

USDMXN.	7/17/2018	Average effective spread	0.00025957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025957
		Average book depth at 3 price increments	NA

USDMXN.	7/18/2018	Average effective spread	0.00022071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022071
		Average book depth at 3 price increments	NA

USDMXN.	7/19/2018	Average effective spread	0.00024297
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024297
		Average book depth at 3 price increments	NA

USDMXN.	7/20/2018	Average effective spread	0.00022036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022036
		Average book depth at 3 price increments	NA

USDMXN.	7/23/2018	Average effective spread	0.0002217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002217
		Average book depth at 3 price increments	NA

USDMXN.	7/24/2018	Average effective spread	0.00020995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020995
		Average book depth at 3 price increments	NA

USDMXN.	7/25/2018	Average effective spread	0.00020908
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020908
		Average book depth at 3 price increments	NA

USDMXN.	7/26/2018	Average effective spread	0.00023388
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023388
		Average book depth at 3 price increments	NA

USDMXN.	7/27/2018	Average effective spread	0.000201
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000201
		Average book depth at 3 price increments	NA

USDMXN.	7/30/2018	Average effective spread	0.00019614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00019614
		Average book depth at 3 price increments	NA

USDMXN.	7/31/2018	Average effective spread	0.0002072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002072
		Average book depth at 3 price increments	NA

USDMXN.	8/1/2018	Average effective spread	0.0002186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002186
		Average book depth at 3 price increments	NA

USDMXN.	8/2/2018	Average effective spread	0.00022814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022814
		Average book depth at 3 price increments	NA

USDMXN.	8/3/2018	Average effective spread	0.0002285
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002285
		Average book depth at 3 price increments	NA

USDMXN.	8/6/2018	Average effective spread	0.00020638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020638
		Average book depth at 3 price increments	NA

USDMXN.	8/7/2018	Average effective spread	0.00020798
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00020798
		Average book depth at 3 price increments	NA

USDMXN.	8/8/2018	Average effective spread	0.00023096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023096
		Average book depth at 3 price increments	NA

USDMXN.	8/9/2018	Average effective spread	0.00022646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022646
		Average book depth at 3 price increments	NA

USDMXN.	8/10/2018	Average effective spread	0.0002695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002695
		Average book depth at 3 price increments	NA

USDMXN.	8/13/2018	Average effective spread	0.00033819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033819
		Average book depth at 3 price increments	NA

USDMXN.	8/14/2018	Average effective spread	0.00029819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029819
		Average book depth at 3 price increments	NA

USDMXN.	8/15/2018	Average effective spread	0.0002912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002912
		Average book depth at 3 price increments	NA

USDMXN.	8/16/2018	Average effective spread	0.00034576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034576
		Average book depth at 3 price increments	NA

USDMXN.	8/17/2018	Average effective spread	0.00028235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028235
		Average book depth at 3 price increments	NA

USDMXN.	8/20/2018	Average effective spread	0.00018848
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018848
		Average book depth at 3 price increments	NA

USDMXN.	8/21/2018	Average effective spread	0.00023496
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023496
		Average book depth at 3 price increments	NA

USDMXN.	8/22/2018	Average effective spread	0.00025323
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025323
		Average book depth at 3 price increments	NA

USDMXN.	8/23/2018	Average effective spread	0.00024874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024874
		Average book depth at 3 price increments	NA

USDMXN.	8/24/2018	Average effective spread	0.00035098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035098
		Average book depth at 3 price increments	NA

USDMXN.	8/27/2018	Average effective spread	0.00022523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022523
		Average book depth at 3 price increments	NA

USDMXN.	8/28/2018	Average effective spread	0.00029149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029149
		Average book depth at 3 price increments	NA

USDMXN.	8/29/2018	Average effective spread	0.00022545
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022545
		Average book depth at 3 price increments	NA

USDMXN.	8/30/2018	Average effective spread	0.00023269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023269
		Average book depth at 3 price increments	NA

USDMXN.	8/31/2018	Average effective spread	0.00024656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024656
		Average book depth at 3 price increments	NA

USDMXN.	9/3/2018	Average effective spread	0.0002165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002165
		Average book depth at 3 price increments	NA

USDMXN.	9/4/2018	Average effective spread	0.00023839
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023839
		Average book depth at 3 price increments	NA

USDMXN.	9/5/2018	Average effective spread	0.00025792
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025792
		Average book depth at 3 price increments	NA

USDMXN.	9/6/2018	Average effective spread	0.00025484
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025484
		Average book depth at 3 price increments	NA

USDMXN.	9/7/2018	Average effective spread	0.00039441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039441
		Average book depth at 3 price increments	NA

USDMXN.	9/10/2018	Average effective spread	0.00026111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026111
		Average book depth at 3 price increments	NA

USDMXN.	9/11/2018	Average effective spread	0.00025019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025019
		Average book depth at 3 price increments	NA

USDMXN.	9/12/2018	Average effective spread	0.00153338
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00153338
		Average book depth at 3 price increments	NA

USDMXN.	9/13/2018	Average effective spread	0.00018819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00018819
		Average book depth at 3 price increments	NA

USDMXN.	9/14/2018	Average effective spread	0.0002568
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002568
		Average book depth at 3 price increments	NA

USDMXN.	9/17/2018	Average effective spread	0.00027945
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027945
		Average book depth at 3 price increments	NA

USDMXN.	9/18/2018	Average effective spread	0.00070658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070658
		Average book depth at 3 price increments	NA

USDMXN.	9/19/2018	Average effective spread	0.00030319
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030319
		Average book depth at 3 price increments	NA

USDMXN.	9/20/2018	Average effective spread	0.00025593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025593
		Average book depth at 3 price increments	NA

USDMXN.	9/21/2018	Average effective spread	0.00030984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030984
		Average book depth at 3 price increments	NA

USDMXN.	9/27/2018	Average effective spread	0.00017338
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00017338
		Average book depth at 3 price increments	NA

USDMXNmicro	7/2/2018	Average effective spread	0.00079133
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079133
		Average book depth at 3 price increments	NA

USDMXNmicro	7/3/2018	Average effective spread	0.00057031
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057031
		Average book depth at 3 price increments	NA

USDMXNmicro	7/4/2018	Average effective spread	0.00071056
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071056
		Average book depth at 3 price increments	NA

USDMXNmicro	7/5/2018	Average effective spread	0.00053851
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053851
		Average book depth at 3 price increments	NA

USDMXNmicro	7/6/2018	Average effective spread	0.00056356
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056356
		Average book depth at 3 price increments	NA

USDMXNmicro	7/9/2018	Average effective spread	0.00055073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055073
		Average book depth at 3 price increments	NA

USDMXNmicro	7/10/2018	Average effective spread	0.00055819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055819
		Average book depth at 3 price increments	NA

USDMXNmicro	7/11/2018	Average effective spread	0.00054429
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054429
		Average book depth at 3 price increments	NA

USDMXNmicro	7/12/2018	Average effective spread	0.00052567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052567
		Average book depth at 3 price increments	NA

USDMXNmicro	7/13/2018	Average effective spread	0.00054735
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054735
		Average book depth at 3 price increments	NA

USDMXNmicro	7/16/2018	Average effective spread	0.0006302
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006302
		Average book depth at 3 price increments	NA

USDMXNmicro	7/17/2018	Average effective spread	0.00054999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054999
		Average book depth at 3 price increments	NA

USDMXNmicro	7/18/2018	Average effective spread	0.0005406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005406
		Average book depth at 3 price increments	NA

USDMXNmicro	7/19/2018	Average effective spread	0.00053889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053889
		Average book depth at 3 price increments	NA

USDMXNmicro	7/20/2018	Average effective spread	0.00050865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050865
		Average book depth at 3 price increments	NA

USDMXNmicro	7/23/2018	Average effective spread	0.00048928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048928
		Average book depth at 3 price increments	NA

USDMXNmicro	7/24/2018	Average effective spread	0.00055612
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055612
		Average book depth at 3 price increments	NA

USDMXNmicro	7/25/2018	Average effective spread	0.00049232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049232
		Average book depth at 3 price increments	NA

USDMXNmicro	7/26/2018	Average effective spread	0.0005504
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005504
		Average book depth at 3 price increments	NA

USDMXNmicro	7/27/2018	Average effective spread	0.00050804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050804
		Average book depth at 3 price increments	NA

USDMXNmicro	7/30/2018	Average effective spread	0.00048688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048688
		Average book depth at 3 price increments	NA

USDMXNmicro	7/31/2018	Average effective spread	0.00049843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049843
		Average book depth at 3 price increments	NA

USDMXNmicro	8/1/2018	Average effective spread	0.00050207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050207
		Average book depth at 3 price increments	NA

USDMXNmicro	8/2/2018	Average effective spread	0.00049907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049907
		Average book depth at 3 price increments	NA

USDMXNmicro	8/3/2018	Average effective spread	0.00054237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054237
		Average book depth at 3 price increments	NA

USDMXNmicro	8/6/2018	Average effective spread	0.00055609
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055609
		Average book depth at 3 price increments	NA

USDMXNmicro	8/7/2018	Average effective spread	0.00048653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048653
		Average book depth at 3 price increments	NA

USDMXNmicro	8/8/2018	Average effective spread	0.00055567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055567
		Average book depth at 3 price increments	NA

USDMXNmicro	8/9/2018	Average effective spread	0.00050018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050018
		Average book depth at 3 price increments	NA

USDMXNmicro	8/10/2018	Average effective spread	0.00055185
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055185
		Average book depth at 3 price increments	NA

USDMXNmicro	8/13/2018	Average effective spread	0.00064442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064442
		Average book depth at 3 price increments	NA

USDMXNmicro	8/14/2018	Average effective spread	0.00058911
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058911
		Average book depth at 3 price increments	NA

USDMXNmicro	8/15/2018	Average effective spread	0.00055647
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055647
		Average book depth at 3 price increments	NA

USDMXNmicro	8/16/2018	Average effective spread	0.00053859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053859
		Average book depth at 3 price increments	NA

USDMXNmicro	8/17/2018	Average effective spread	0.0005433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005433
		Average book depth at 3 price increments	NA

USDMXNmicro	8/20/2018	Average effective spread	0.000562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000562
		Average book depth at 3 price increments	NA

USDMXNmicro	8/21/2018	Average effective spread	0.00050414
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050414
		Average book depth at 3 price increments	NA

USDMXNmicro	8/22/2018	Average effective spread	0.00053588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053588
		Average book depth at 3 price increments	NA

USDMXNmicro	8/23/2018	Average effective spread	0.00055862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055862
		Average book depth at 3 price increments	NA

USDMXNmicro	8/24/2018	Average effective spread	0.00056558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056558
		Average book depth at 3 price increments	NA

USDMXNmicro	8/27/2018	Average effective spread	0.00055158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055158
		Average book depth at 3 price increments	NA

USDMXNmicro	8/28/2018	Average effective spread	0.00055518
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055518
		Average book depth at 3 price increments	NA

USDMXNmicro	8/29/2018	Average effective spread	0.00060926
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060926
		Average book depth at 3 price increments	NA

USDMXNmicro	8/30/2018	Average effective spread	0.00058353
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058353
		Average book depth at 3 price increments	NA

USDMXNmicro	8/31/2018	Average effective spread	0.00052071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052071
		Average book depth at 3 price increments	NA

USDMXNmicro	9/3/2018	Average effective spread	0.00056822
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056822
		Average book depth at 3 price increments	NA

USDMXNmicro	9/4/2018	Average effective spread	0.00051864
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051864
		Average book depth at 3 price increments	NA

USDMXNmicro	9/5/2018	Average effective spread	0.00053189
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053189
		Average book depth at 3 price increments	NA

USDMXNmicro	9/6/2018	Average effective spread	0.00051957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051957
		Average book depth at 3 price increments	NA

USDMXNmicro	9/7/2018	Average effective spread	0.00056759
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056759
		Average book depth at 3 price increments	NA

USDMXNmicro	9/10/2018	Average effective spread	0.00051844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051844
		Average book depth at 3 price increments	NA

USDMXNmicro	9/11/2018	Average effective spread	0.00052701
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052701
		Average book depth at 3 price increments	NA

USDMXNmicro	9/12/2018	Average effective spread	0.00049878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049878
		Average book depth at 3 price increments	NA

USDMXNmicro	9/13/2018	Average effective spread	0.00052867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052867
		Average book depth at 3 price increments	NA

USDMXNmicro	9/14/2018	Average effective spread	0.0004828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004828
		Average book depth at 3 price increments	NA

USDMXNmicro	9/17/2018	Average effective spread	0.00053424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053424
		Average book depth at 3 price increments	NA

USDMXNmicro	9/18/2018	Average effective spread	0.00050274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050274
		Average book depth at 3 price increments	NA

USDMXNmicro	9/19/2018	Average effective spread	0.00049708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049708
		Average book depth at 3 price increments	NA

USDMXNmicro	9/20/2018	Average effective spread	0.00049744
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049744
		Average book depth at 3 price increments	NA

USDMXNmicro	9/21/2018	Average effective spread	0.00053063
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053063
		Average book depth at 3 price increments	NA

USDMXNmicro	9/24/2018	Average effective spread	0.00050788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050788
		Average book depth at 3 price increments	NA

USDMXNmicro	9/25/2018	Average effective spread	0.00053813
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053813
		Average book depth at 3 price increments	NA

USDMXNmicro	9/26/2018	Average effective spread	0.00050841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050841
		Average book depth at 3 price increments	NA

USDMXNmicro	9/27/2018	Average effective spread	0.00055508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055508
		Average book depth at 3 price increments	NA

USDMXNmicro	9/28/2018	Average effective spread	0.0004986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004986
		Average book depth at 3 price increments	NA

USDNOK	7/2/2018	Average effective spread	0.00122344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122344
		Average book depth at 3 price increments	NA

USDNOK	7/3/2018	Average effective spread	0.00054659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054659
		Average book depth at 3 price increments	NA

USDNOK	7/4/2018	Average effective spread	0.00059999
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059999
		Average book depth at 3 price increments	NA

USDNOK	7/5/2018	Average effective spread	0.00052008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052008
		Average book depth at 3 price increments	NA

USDNOK	7/6/2018	Average effective spread	0.00053476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053476
		Average book depth at 3 price increments	NA

USDNOK	7/9/2018	Average effective spread	0.00057473
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057473
		Average book depth at 3 price increments	NA

USDNOK	7/10/2018	Average effective spread	0.00053606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053606
		Average book depth at 3 price increments	NA

USDNOK	7/11/2018	Average effective spread	0.00055178
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055178
		Average book depth at 3 price increments	NA

USDNOK	7/12/2018	Average effective spread	0.00081118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081118
		Average book depth at 3 price increments	NA

USDNOK	7/13/2018	Average effective spread	0.00059931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059931
		Average book depth at 3 price increments	NA

USDNOK	7/16/2018	Average effective spread	0.00069553
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069553
		Average book depth at 3 price increments	NA

USDNOK	7/17/2018	Average effective spread	0.00054288
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054288
		Average book depth at 3 price increments	NA

USDNOK	7/18/2018	Average effective spread	0.00054284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054284
		Average book depth at 3 price increments	NA

USDNOK	7/19/2018	Average effective spread	0.00055104
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055104
		Average book depth at 3 price increments	NA

USDNOK	7/20/2018	Average effective spread	0.00051226
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051226
		Average book depth at 3 price increments	NA

USDNOK	7/23/2018	Average effective spread	0.00058946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058946
		Average book depth at 3 price increments	NA

USDNOK	7/24/2018	Average effective spread	0.00056438
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056438
		Average book depth at 3 price increments	NA

USDNOK	7/25/2018	Average effective spread	0.00053532
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053532
		Average book depth at 3 price increments	NA

USDNOK	7/26/2018	Average effective spread	0.00073831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073831
		Average book depth at 3 price increments	NA

USDNOK	7/27/2018	Average effective spread	0.00073811
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073811
		Average book depth at 3 price increments	NA

USDNOK	7/30/2018	Average effective spread	0.00053394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053394
		Average book depth at 3 price increments	NA

USDNOK	7/31/2018	Average effective spread	0.00053868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053868
		Average book depth at 3 price increments	NA

USDNOK	8/1/2018	Average effective spread	0.00051122
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051122
		Average book depth at 3 price increments	NA

USDNOK	8/2/2018	Average effective spread	0.00051141
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051141
		Average book depth at 3 price increments	NA

USDNOK	8/3/2018	Average effective spread	0.00052461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052461
		Average book depth at 3 price increments	NA

USDNOK	8/6/2018	Average effective spread	0.00067298
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067298
		Average book depth at 3 price increments	NA

USDNOK	8/7/2018	Average effective spread	0.00054631
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054631
		Average book depth at 3 price increments	NA

USDNOK	8/8/2018	Average effective spread	0.00052478
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052478
		Average book depth at 3 price increments	NA

USDNOK	8/9/2018	Average effective spread	0.00067845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067845
		Average book depth at 3 price increments	NA

USDNOK	8/10/2018	Average effective spread	0.00077079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077079
		Average book depth at 3 price increments	NA

USDNOK	8/13/2018	Average effective spread	0.00089127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089127
		Average book depth at 3 price increments	NA

USDNOK	8/14/2018	Average effective spread	0.00078016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078016
		Average book depth at 3 price increments	NA

USDNOK	8/15/2018	Average effective spread	0.0007552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007552
		Average book depth at 3 price increments	NA

USDNOK	8/16/2018	Average effective spread	0.00070673
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070673
		Average book depth at 3 price increments	NA

USDNOK	8/17/2018	Average effective spread	0.00102255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102255
		Average book depth at 3 price increments	NA

USDNOK	8/20/2018	Average effective spread	0.0007207
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007207
		Average book depth at 3 price increments	NA

USDNOK	8/21/2018	Average effective spread	0.00071845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071845
		Average book depth at 3 price increments	NA

USDNOK	8/22/2018	Average effective spread	0.00070726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070726
		Average book depth at 3 price increments	NA

USDNOK	8/23/2018	Average effective spread	0.00077229
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077229
		Average book depth at 3 price increments	NA

USDNOK	8/24/2018	Average effective spread	0.00076152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076152
		Average book depth at 3 price increments	NA

USDNOK	8/28/2018	Average effective spread	0.00068153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068153
		Average book depth at 3 price increments	NA

USDNOK	8/29/2018	Average effective spread	0.00068286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068286
		Average book depth at 3 price increments	NA

USDNOK	8/30/2018	Average effective spread	0.00073991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073991
		Average book depth at 3 price increments	NA

USDNOK	8/31/2018	Average effective spread	0.00059589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059589
		Average book depth at 3 price increments	NA

USDNOK	9/3/2018	Average effective spread	0.00103816
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103816
		Average book depth at 3 price increments	NA

USDNOK	9/4/2018	Average effective spread	0.00061486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061486
		Average book depth at 3 price increments	NA

USDNOK	9/5/2018	Average effective spread	0.00063418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063418
		Average book depth at 3 price increments	NA

USDNOK	9/6/2018	Average effective spread	0.00055311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055311
		Average book depth at 3 price increments	NA

USDNOK	9/7/2018	Average effective spread	0.00080675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080675
		Average book depth at 3 price increments	NA

USDNOK	9/10/2018	Average effective spread	0.00084186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084186
		Average book depth at 3 price increments	NA

USDNOK	9/11/2018	Average effective spread	0.0009887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009887
		Average book depth at 3 price increments	NA

USDNOK	9/12/2018	Average effective spread	0.00059762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059762
		Average book depth at 3 price increments	NA

USDNOK	9/13/2018	Average effective spread	0.00064728
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064728
		Average book depth at 3 price increments	NA

USDNOK	9/17/2018	Average effective spread	0.00055181
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055181
		Average book depth at 3 price increments	NA

USDNOK	9/18/2018	Average effective spread	0.00068535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068535
		Average book depth at 3 price increments	NA

USDNOK	9/19/2018	Average effective spread	0.00059203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059203
		Average book depth at 3 price increments	NA

USDNOK	9/20/2018	Average effective spread	0.00111998
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111998
		Average book depth at 3 price increments	NA

USDNOK	9/21/2018	Average effective spread	0.00059691
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059691
		Average book depth at 3 price increments	NA

USDNOK	9/24/2018	Average effective spread	0.00066067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066067
		Average book depth at 3 price increments	NA

USDNOK	9/25/2018	Average effective spread	0.00055943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055943
		Average book depth at 3 price increments	NA

USDNOK	9/26/2018	Average effective spread	0.00051384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051384
		Average book depth at 3 price increments	NA

USDNOK	9/27/2018	Average effective spread	0.00055097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055097
		Average book depth at 3 price increments	NA

USDNOK	9/28/2018	Average effective spread	0.00053589
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053589
		Average book depth at 3 price increments	NA

USDNOK.	7/2/2018	Average effective spread	0.00024341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024341
		Average book depth at 3 price increments	NA

USDNOK.	7/3/2018	Average effective spread	0.00027863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027863
		Average book depth at 3 price increments	NA

USDNOK.	7/4/2018	Average effective spread	0.00025846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025846
		Average book depth at 3 price increments	NA

USDNOK.	7/5/2018	Average effective spread	0.00050783
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050783
		Average book depth at 3 price increments	NA

USDNOK.	7/9/2018	Average effective spread	0.00024923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024923
		Average book depth at 3 price increments	NA

USDNOK.	7/10/2018	Average effective spread	0.00025641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025641
		Average book depth at 3 price increments	NA

USDNOK.	7/12/2018	Average effective spread	0.00029538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029538
		Average book depth at 3 price increments	NA

USDNOK.	7/13/2018	Average effective spread	0.00024512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024512
		Average book depth at 3 price increments	NA

USDNOK.	7/16/2018	Average effective spread	0.00025025
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025025
		Average book depth at 3 price increments	NA

USDNOK.	7/17/2018	Average effective spread	0.0002441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002441
		Average book depth at 3 price increments	NA

USDNOK.	7/18/2018	Average effective spread	0.000258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000258
		Average book depth at 3 price increments	NA

USDNOK.	7/19/2018	Average effective spread	0.00027405
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027405
		Average book depth at 3 price increments	NA

USDNOK.	7/20/2018	Average effective spread	0.00028786
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028786
		Average book depth at 3 price increments	NA

USDNOK.	7/24/2018	Average effective spread	0.00025299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025299
		Average book depth at 3 price increments	NA

USDNOK.	7/27/2018	Average effective spread	0.0002523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002523
		Average book depth at 3 price increments	NA

USDNOK.	7/30/2018	Average effective spread	0.00027641
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00027641
		Average book depth at 3 price increments	NA

USDNOK.	7/31/2018	Average effective spread	0.00023897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023897
		Average book depth at 3 price increments	NA

USDNOK.	8/1/2018	Average effective spread	0.0002441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002441
		Average book depth at 3 price increments	NA

USDNOK.	8/2/2018	Average effective spread	0.00025153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025153
		Average book depth at 3 price increments	NA

USDNOK.	8/3/2018	Average effective spread	0.00026717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00026717
		Average book depth at 3 price increments	NA

USDNOK.	8/6/2018	Average effective spread	0.00024273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024273
		Average book depth at 3 price increments	NA

USDNOK.	8/7/2018	Average effective spread	0.00029435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029435
		Average book depth at 3 price increments	NA

USDNOK.	8/8/2018	Average effective spread	0.00023435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023435
		Average book depth at 3 price increments	NA

USDNOK.	8/9/2018	Average effective spread	0.00040179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040179
		Average book depth at 3 price increments	NA

USDNOK.	8/13/2018	Average effective spread	0.00038769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038769
		Average book depth at 3 price increments	NA

USDNOK.	8/16/2018	Average effective spread	0.00062717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062717
		Average book depth at 3 price increments	NA

USDNOK.	8/27/2018	Average effective spread	0.00044033
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044033
		Average book depth at 3 price increments	NA

USDNOK.	8/29/2018	Average effective spread	0.00051076
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051076
		Average book depth at 3 price increments	NA

USDNOK.	8/30/2018	Average effective spread	0.00044409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044409
		Average book depth at 3 price increments	NA

USDNOK.	9/4/2018	Average effective spread	0.00042871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042871
		Average book depth at 3 price increments	NA

USDNOK.	9/7/2018	Average effective spread	0.0004164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004164
		Average book depth at 3 price increments	NA

USDNOK.	9/11/2018	Average effective spread	0.00044512
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044512
		Average book depth at 3 price increments	NA

USDNOK.	9/12/2018	Average effective spread	0.00045982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045982
		Average book depth at 3 price increments	NA

USDNOK.	9/13/2018	Average effective spread	0.00043692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043692
		Average book depth at 3 price increments	NA

USDNOK.	9/14/2018	Average effective spread	0.00043862
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043862
		Average book depth at 3 price increments	NA

USDNOK.	9/17/2018	Average effective spread	0.00043897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043897
		Average book depth at 3 price increments	NA

USDNOK.	9/18/2018	Average effective spread	0.00051896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051896
		Average book depth at 3 price increments	NA

USDNOK.	9/19/2018	Average effective spread	0.00047788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047788
		Average book depth at 3 price increments	NA

USDNOK.	9/20/2018	Average effective spread	0.0004382
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004382
		Average book depth at 3 price increments	NA

USDNOKmicro	7/2/2018	Average effective spread	0.00072976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072976
		Average book depth at 3 price increments	NA

USDNOKmicro	7/3/2018	Average effective spread	0.00055777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055777
		Average book depth at 3 price increments	NA

USDNOKmicro	7/4/2018	Average effective spread	0.00056731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056731
		Average book depth at 3 price increments	NA

USDNOKmicro	7/5/2018	Average effective spread	0.00054785
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054785
		Average book depth at 3 price increments	NA

USDNOKmicro	7/6/2018	Average effective spread	0.00056748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056748
		Average book depth at 3 price increments	NA

USDNOKmicro	7/9/2018	Average effective spread	0.00056468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056468
		Average book depth at 3 price increments	NA

USDNOKmicro	7/10/2018	Average effective spread	0.00071184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071184
		Average book depth at 3 price increments	NA

USDNOKmicro	7/11/2018	Average effective spread	0.00058048
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058048
		Average book depth at 3 price increments	NA

USDNOKmicro	7/12/2018	Average effective spread	0.00076042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076042
		Average book depth at 3 price increments	NA

USDNOKmicro	7/13/2018	Average effective spread	0.00053827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053827
		Average book depth at 3 price increments	NA

USDNOKmicro	7/16/2018	Average effective spread	0.00062263
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062263
		Average book depth at 3 price increments	NA

USDNOKmicro	7/17/2018	Average effective spread	0.00057628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057628
		Average book depth at 3 price increments	NA

USDNOKmicro	7/18/2018	Average effective spread	0.00054099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054099
		Average book depth at 3 price increments	NA

USDNOKmicro	7/19/2018	Average effective spread	0.00054073
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054073
		Average book depth at 3 price increments	NA

USDNOKmicro	7/20/2018	Average effective spread	0.00060883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060883
		Average book depth at 3 price increments	NA

USDNOKmicro	7/23/2018	Average effective spread	0.00055527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055527
		Average book depth at 3 price increments	NA

USDNOKmicro	7/24/2018	Average effective spread	0.00052704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052704
		Average book depth at 3 price increments	NA

USDNOKmicro	7/25/2018	Average effective spread	0.00056188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056188
		Average book depth at 3 price increments	NA

USDNOKmicro	7/26/2018	Average effective spread	0.0005703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005703
		Average book depth at 3 price increments	NA

USDNOKmicro	7/27/2018	Average effective spread	0.00057457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057457
		Average book depth at 3 price increments	NA

USDNOKmicro	7/30/2018	Average effective spread	0.00054892
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054892
		Average book depth at 3 price increments	NA

USDNOKmicro	7/31/2018	Average effective spread	0.00064455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064455
		Average book depth at 3 price increments	NA

USDNOKmicro	8/1/2018	Average effective spread	0.00052613
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052613
		Average book depth at 3 price increments	NA

USDNOKmicro	8/2/2018	Average effective spread	0.00055688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055688
		Average book depth at 3 price increments	NA

USDNOKmicro	8/3/2018	Average effective spread	0.00052972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052972
		Average book depth at 3 price increments	NA

USDNOKmicro	8/6/2018	Average effective spread	0.0005384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005384
		Average book depth at 3 price increments	NA

USDNOKmicro	8/7/2018	Average effective spread	0.00053067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053067
		Average book depth at 3 price increments	NA

USDNOKmicro	8/8/2018	Average effective spread	0.00058105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058105
		Average book depth at 3 price increments	NA

USDNOKmicro	8/9/2018	Average effective spread	0.00074387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074387
		Average book depth at 3 price increments	NA

USDNOKmicro	8/10/2018	Average effective spread	0.00076427
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076427
		Average book depth at 3 price increments	NA

USDNOKmicro	8/13/2018	Average effective spread	0.00073554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073554
		Average book depth at 3 price increments	NA

USDNOKmicro	8/14/2018	Average effective spread	0.00073695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073695
		Average book depth at 3 price increments	NA

USDNOKmicro	8/15/2018	Average effective spread	0.00074144
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074144
		Average book depth at 3 price increments	NA

USDNOKmicro	8/16/2018	Average effective spread	0.00075463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075463
		Average book depth at 3 price increments	NA

USDNOKmicro	8/17/2018	Average effective spread	0.00074753
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074753
		Average book depth at 3 price increments	NA

USDNOKmicro	8/20/2018	Average effective spread	0.00101175
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101175
		Average book depth at 3 price increments	NA

USDNOKmicro	8/21/2018	Average effective spread	0.0007447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007447
		Average book depth at 3 price increments	NA

USDNOKmicro	8/22/2018	Average effective spread	0.00071588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071588
		Average book depth at 3 price increments	NA

USDNOKmicro	8/23/2018	Average effective spread	0.00078563
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078563
		Average book depth at 3 price increments	NA

USDNOKmicro	8/24/2018	Average effective spread	0.00070105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070105
		Average book depth at 3 price increments	NA

USDNOKmicro	8/27/2018	Average effective spread	0.00083554
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083554
		Average book depth at 3 price increments	NA

USDNOKmicro	8/28/2018	Average effective spread	0.00073332
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073332
		Average book depth at 3 price increments	NA

USDNOKmicro	8/29/2018	Average effective spread	0.0008748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008748
		Average book depth at 3 price increments	NA

USDNOKmicro	8/30/2018	Average effective spread	0.00063976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063976
		Average book depth at 3 price increments	NA

USDNOKmicro	8/31/2018	Average effective spread	0.00064014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064014
		Average book depth at 3 price increments	NA

USDNOKmicro	9/3/2018	Average effective spread	0.00078074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078074
		Average book depth at 3 price increments	NA

USDNOKmicro	9/4/2018	Average effective spread	0.00055448
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055448
		Average book depth at 3 price increments	NA

USDNOKmicro	9/5/2018	Average effective spread	0.0005796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005796
		Average book depth at 3 price increments	NA

USDNOKmicro	9/6/2018	Average effective spread	0.00056949
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056949
		Average book depth at 3 price increments	NA

USDNOKmicro	9/7/2018	Average effective spread	0.00055428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055428
		Average book depth at 3 price increments	NA

USDNOKmicro	9/10/2018	Average effective spread	0.00055107
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055107
		Average book depth at 3 price increments	NA

USDNOKmicro	9/11/2018	Average effective spread	0.0005744
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005744
		Average book depth at 3 price increments	NA

USDNOKmicro	9/12/2018	Average effective spread	0.00060805
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060805
		Average book depth at 3 price increments	NA

USDNOKmicro	9/13/2018	Average effective spread	0.0008603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008603
		Average book depth at 3 price increments	NA

USDNOKmicro	9/14/2018	Average effective spread	0.00068385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068385
		Average book depth at 3 price increments	NA

USDNOKmicro	9/17/2018	Average effective spread	0.00058638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058638
		Average book depth at 3 price increments	NA

USDNOKmicro	9/18/2018	Average effective spread	0.00069043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069043
		Average book depth at 3 price increments	NA

USDNOKmicro	9/19/2018	Average effective spread	0.00053577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053577
		Average book depth at 3 price increments	NA

USDNOKmicro	9/20/2018	Average effective spread	0.00069826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069826
		Average book depth at 3 price increments	NA

USDNOKmicro	9/21/2018	Average effective spread	0.00054481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054481
		Average book depth at 3 price increments	NA

USDNOKmicro	9/24/2018	Average effective spread	0.00053373
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053373
		Average book depth at 3 price increments	NA

USDNOKmicro	9/25/2018	Average effective spread	0.00049301
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049301
		Average book depth at 3 price increments	NA

USDNOKmicro	9/26/2018	Average effective spread	0.00057961
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057961
		Average book depth at 3 price increments	NA

USDNOKmicro	9/27/2018	Average effective spread	0.000588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000588
		Average book depth at 3 price increments	NA

USDNOKmicro	9/28/2018	Average effective spread	0.00068661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068661
		Average book depth at 3 price increments	NA

USDPLN	7/2/2018	Average effective spread	0.00110726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110726
		Average book depth at 3 price increments	NA

USDPLN	7/3/2018	Average effective spread	0.00090875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090875
		Average book depth at 3 price increments	NA

USDPLN	7/4/2018	Average effective spread	0.00087854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087854
		Average book depth at 3 price increments	NA

USDPLN	7/5/2018	Average effective spread	0.00090564
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090564
		Average book depth at 3 price increments	NA

USDPLN	7/6/2018	Average effective spread	0.0009152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009152
		Average book depth at 3 price increments	NA

USDPLN	7/9/2018	Average effective spread	0.00089184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089184
		Average book depth at 3 price increments	NA

USDPLN	7/10/2018	Average effective spread	0.00099914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099914
		Average book depth at 3 price increments	NA

USDPLN	7/11/2018	Average effective spread	0.00094644
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094644
		Average book depth at 3 price increments	NA

USDPLN	7/12/2018	Average effective spread	0.0009116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009116
		Average book depth at 3 price increments	NA

USDPLN	7/13/2018	Average effective spread	0.00085617
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085617
		Average book depth at 3 price increments	NA

USDPLN	7/16/2018	Average effective spread	0.00088115
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088115
		Average book depth at 3 price increments	NA

USDPLN	7/17/2018	Average effective spread	0.0008747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008747
		Average book depth at 3 price increments	NA

USDPLN	7/18/2018	Average effective spread	0.00087079
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087079
		Average book depth at 3 price increments	NA

USDPLN	7/19/2018	Average effective spread	0.00088991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088991
		Average book depth at 3 price increments	NA

USDPLN	7/20/2018	Average effective spread	0.00087295
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087295
		Average book depth at 3 price increments	NA

USDPLN	7/23/2018	Average effective spread	0.00087237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087237
		Average book depth at 3 price increments	NA

USDPLN	7/24/2018	Average effective spread	0.00086461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086461
		Average book depth at 3 price increments	NA

USDPLN	7/25/2018	Average effective spread	0.00090431
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090431
		Average book depth at 3 price increments	NA

USDPLN	7/26/2018	Average effective spread	0.00105686
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105686
		Average book depth at 3 price increments	NA

USDPLN	7/27/2018	Average effective spread	0.00103659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103659
		Average book depth at 3 price increments	NA

USDPLN	7/30/2018	Average effective spread	0.00093891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093891
		Average book depth at 3 price increments	NA

USDPLN	7/31/2018	Average effective spread	0.00095734
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095734
		Average book depth at 3 price increments	NA

USDPLN	8/1/2018	Average effective spread	0.00087741
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087741
		Average book depth at 3 price increments	NA

USDPLN	8/2/2018	Average effective spread	0.00090384
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090384
		Average book depth at 3 price increments	NA

USDPLN	8/3/2018	Average effective spread	0.00089885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089885
		Average book depth at 3 price increments	NA

USDPLN	8/6/2018	Average effective spread	0.0009294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009294
		Average book depth at 3 price increments	NA

USDPLN	8/7/2018	Average effective spread	0.00084153
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084153
		Average book depth at 3 price increments	NA

USDPLN	8/8/2018	Average effective spread	0.00089809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089809
		Average book depth at 3 price increments	NA

USDPLN	8/9/2018	Average effective spread	0.00090471
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090471
		Average book depth at 3 price increments	NA

USDPLN	8/10/2018	Average effective spread	0.00119778
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119778
		Average book depth at 3 price increments	NA

USDPLN	8/13/2018	Average effective spread	0.00118479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00118479
		Average book depth at 3 price increments	NA

USDPLN	8/14/2018	Average effective spread	0.00101239
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101239
		Average book depth at 3 price increments	NA

USDPLN	8/15/2018	Average effective spread	0.00093891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093891
		Average book depth at 3 price increments	NA

USDPLN	8/16/2018	Average effective spread	0.00100365
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100365
		Average book depth at 3 price increments	NA

USDPLN	8/17/2018	Average effective spread	0.00098508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098508
		Average book depth at 3 price increments	NA

USDPLN	8/20/2018	Average effective spread	0.00101593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00101593
		Average book depth at 3 price increments	NA

USDPLN	8/21/2018	Average effective spread	0.00095042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095042
		Average book depth at 3 price increments	NA

USDPLN	8/22/2018	Average effective spread	0.00102799
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102799
		Average book depth at 3 price increments	NA

USDPLN	8/23/2018	Average effective spread	0.0009329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009329
		Average book depth at 3 price increments	NA

USDPLN	8/24/2018	Average effective spread	0.00103016
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00103016
		Average book depth at 3 price increments	NA

USDPLN	8/27/2018	Average effective spread	0.00149051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00149051
		Average book depth at 3 price increments	NA

USDPLN	8/28/2018	Average effective spread	0.00094196
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094196
		Average book depth at 3 price increments	NA

USDPLN	8/29/2018	Average effective spread	0.00094352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094352
		Average book depth at 3 price increments	NA

USDPLN	8/30/2018	Average effective spread	0.00092443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092443
		Average book depth at 3 price increments	NA

USDPLN	8/31/2018	Average effective spread	0.0008917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008917
		Average book depth at 3 price increments	NA

USDPLN	9/3/2018	Average effective spread	0.00150846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150846
		Average book depth at 3 price increments	NA

USDPLN	9/4/2018	Average effective spread	0.00087037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087037
		Average book depth at 3 price increments	NA

USDPLN	9/5/2018	Average effective spread	0.00087551
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087551
		Average book depth at 3 price increments	NA

USDPLN	9/6/2018	Average effective spread	0.00097098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097098
		Average book depth at 3 price increments	NA

USDPLN	9/7/2018	Average effective spread	0.00085433
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085433
		Average book depth at 3 price increments	NA

USDPLN	9/10/2018	Average effective spread	0.00088599
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088599
		Average book depth at 3 price increments	NA

USDPLN	9/11/2018	Average effective spread	0.00085039
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085039
		Average book depth at 3 price increments	NA

USDPLN	9/12/2018	Average effective spread	0.00083804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083804
		Average book depth at 3 price increments	NA

USDPLN	9/13/2018	Average effective spread	0.00083192
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083192
		Average book depth at 3 price increments	NA

USDPLN	9/14/2018	Average effective spread	0.00094212
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094212
		Average book depth at 3 price increments	NA

USDPLN	9/17/2018	Average effective spread	0.00087334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087334
		Average book depth at 3 price increments	NA

USDPLN	9/18/2018	Average effective spread	0.00083726
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083726
		Average book depth at 3 price increments	NA

USDPLN	9/19/2018	Average effective spread	0.00092055
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092055
		Average book depth at 3 price increments	NA

USDPLN	9/20/2018	Average effective spread	0.00084828
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084828
		Average book depth at 3 price increments	NA

USDPLN	9/21/2018	Average effective spread	0.00093741
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093741
		Average book depth at 3 price increments	NA

USDPLN	9/24/2018	Average effective spread	0.00091897
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091897
		Average book depth at 3 price increments	NA

USDPLN	9/25/2018	Average effective spread	0.00090823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090823
		Average book depth at 3 price increments	NA

USDPLN	9/26/2018	Average effective spread	0.00090721
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090721
		Average book depth at 3 price increments	NA

USDPLN	9/27/2018	Average effective spread	0.00087982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087982
		Average book depth at 3 price increments	NA

USDPLN	9/28/2018	Average effective spread	0.00081569
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081569
		Average book depth at 3 price increments	NA

USDPLN.	7/2/2018	Average effective spread	0.00051912
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051912
		Average book depth at 3 price increments	NA

USDPLN.	7/3/2018	Average effective spread	0.00044928
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044928
		Average book depth at 3 price increments	NA

USDPLN.	7/5/2018	Average effective spread	0.00049235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049235
		Average book depth at 3 price increments	NA

USDPLN.	7/6/2018	Average effective spread	0.00051485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051485
		Average book depth at 3 price increments	NA

USDPLN.	7/9/2018	Average effective spread	0.00055819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055819
		Average book depth at 3 price increments	NA

USDPLN.	7/10/2018	Average effective spread	0.0004762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004762
		Average book depth at 3 price increments	NA

USDPLN.	7/11/2018	Average effective spread	0.00055387
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055387
		Average book depth at 3 price increments	NA

USDPLN.	7/12/2018	Average effective spread	0.00045394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045394
		Average book depth at 3 price increments	NA

USDPLN.	7/13/2018	Average effective spread	0.00047256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047256
		Average book depth at 3 price increments	NA

USDPLN.	7/16/2018	Average effective spread	0.00051524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051524
		Average book depth at 3 price increments	NA

USDPLN.	7/17/2018	Average effective spread	0.00046092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046092
		Average book depth at 3 price increments	NA

USDPLN.	7/18/2018	Average effective spread	0.0004485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004485
		Average book depth at 3 price increments	NA

USDPLN.	7/19/2018	Average effective spread	0.00047933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047933
		Average book depth at 3 price increments	NA

USDPLN.	7/20/2018	Average effective spread	0.00047256
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047256
		Average book depth at 3 price increments	NA

USDPLN.	7/25/2018	Average effective spread	0.00058762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058762
		Average book depth at 3 price increments	NA

USDPLN.	7/26/2018	Average effective spread	0.00046092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046092
		Average book depth at 3 price increments	NA

USDPLN.	7/27/2018	Average effective spread	0.00046558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046558
		Average book depth at 3 price increments	NA

USDPLN.	7/30/2018	Average effective spread	0.00097228
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097228
		Average book depth at 3 price increments	NA

USDPLN.	8/1/2018	Average effective spread	0.00043997
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043997
		Average book depth at 3 price increments	NA

USDPLN.	8/3/2018	Average effective spread	0.00047489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047489
		Average book depth at 3 price increments	NA

USDPLN.	8/6/2018	Average effective spread	0.00045006
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045006
		Average book depth at 3 price increments	NA

USDPLN.	8/8/2018	Average effective spread	0.00060525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060525
		Average book depth at 3 price increments	NA

USDPLN.	8/9/2018	Average effective spread	0.00048885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048885
		Average book depth at 3 price increments	NA

USDPLN.	8/10/2018	Average effective spread	0.00088559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088559
		Average book depth at 3 price increments	NA

USDPLN.	8/13/2018	Average effective spread	0.00071582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071582
		Average book depth at 3 price increments	NA

USDPLN.	8/15/2018	Average effective spread	0.0004714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004714
		Average book depth at 3 price increments	NA

USDPLN.	8/16/2018	Average effective spread	0.00055093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055093
		Average book depth at 3 price increments	NA

USDPLN.	8/17/2018	Average effective spread	0.00046558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046558
		Average book depth at 3 price increments	NA

USDPLN.	8/27/2018	Average effective spread	0.00050748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050748
		Average book depth at 3 price increments	NA

USDPLN.	8/28/2018	Average effective spread	0.00049312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049312
		Average book depth at 3 price increments	NA

USDPLN.	8/30/2018	Average effective spread	0.00048653
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048653
		Average book depth at 3 price increments	NA

USDPLN.	9/4/2018	Average effective spread	0.00053464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053464
		Average book depth at 3 price increments	NA

USDPLN.	9/5/2018	Average effective spread	0.00041514
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041514
		Average book depth at 3 price increments	NA

USDPLN.	9/6/2018	Average effective spread	0.00041902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041902
		Average book depth at 3 price increments	NA

USDPLN.	9/7/2018	Average effective spread	0.00060525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060525
		Average book depth at 3 price increments	NA

USDPLN.	9/12/2018	Average effective spread	0.00045103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045103
		Average book depth at 3 price increments	NA

USDPLN.	9/13/2018	Average effective spread	0.00045044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045044
		Average book depth at 3 price increments	NA

USDPLN.	9/17/2018	Average effective spread	0.00034685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034685
		Average book depth at 3 price increments	NA

USDPLN.	9/20/2018	Average effective spread	0.00042955
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042955
		Average book depth at 3 price increments	NA

USDPLN.	9/21/2018	Average effective spread	0.00049499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049499
		Average book depth at 3 price increments	NA

USDPLN.	9/24/2018	Average effective spread	0.00045859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045859
		Average book depth at 3 price increments	NA

USDPLNmicro	7/2/2018	Average effective spread	0.00100049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100049
		Average book depth at 3 price increments	NA

USDPLNmicro	7/3/2018	Average effective spread	0.00093445
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093445
		Average book depth at 3 price increments	NA

USDPLNmicro	7/4/2018	Average effective spread	0.00094986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094986
		Average book depth at 3 price increments	NA

USDPLNmicro	7/5/2018	Average effective spread	0.00088459
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088459
		Average book depth at 3 price increments	NA

USDPLNmicro	7/6/2018	Average effective spread	0.00091769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091769
		Average book depth at 3 price increments	NA

USDPLNmicro	7/9/2018	Average effective spread	0.00086878
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086878
		Average book depth at 3 price increments	NA

USDPLNmicro	7/10/2018	Average effective spread	0.00092361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092361
		Average book depth at 3 price increments	NA

USDPLNmicro	7/11/2018	Average effective spread	0.00092679
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092679
		Average book depth at 3 price increments	NA

USDPLNmicro	7/12/2018	Average effective spread	0.0008909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008909
		Average book depth at 3 price increments	NA

USDPLNmicro	7/13/2018	Average effective spread	0.00094782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094782
		Average book depth at 3 price increments	NA

USDPLNmicro	7/16/2018	Average effective spread	0.00095634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095634
		Average book depth at 3 price increments	NA

USDPLNmicro	7/17/2018	Average effective spread	0.00089266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089266
		Average book depth at 3 price increments	NA

USDPLNmicro	7/18/2018	Average effective spread	0.00087856
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087856
		Average book depth at 3 price increments	NA

USDPLNmicro	7/19/2018	Average effective spread	0.00089444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089444
		Average book depth at 3 price increments	NA

USDPLNmicro	7/20/2018	Average effective spread	0.00089522
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089522
		Average book depth at 3 price increments	NA

USDPLNmicro	7/23/2018	Average effective spread	0.00091657
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091657
		Average book depth at 3 price increments	NA

USDPLNmicro	7/24/2018	Average effective spread	0.0009143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009143
		Average book depth at 3 price increments	NA

USDPLNmicro	7/25/2018	Average effective spread	0.00088455
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088455
		Average book depth at 3 price increments	NA

USDPLNmicro	7/26/2018	Average effective spread	0.00091174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091174
		Average book depth at 3 price increments	NA

USDPLNmicro	7/27/2018	Average effective spread	0.00091402
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091402
		Average book depth at 3 price increments	NA

USDPLNmicro	7/30/2018	Average effective spread	0.00094476
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094476
		Average book depth at 3 price increments	NA

USDPLNmicro	7/31/2018	Average effective spread	0.00090152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090152
		Average book depth at 3 price increments	NA

USDPLNmicro	8/1/2018	Average effective spread	0.00089356
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089356
		Average book depth at 3 price increments	NA

USDPLNmicro	8/2/2018	Average effective spread	0.00086375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086375
		Average book depth at 3 price increments	NA

USDPLNmicro	8/3/2018	Average effective spread	0.00089202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089202
		Average book depth at 3 price increments	NA

USDPLNmicro	8/6/2018	Average effective spread	0.00088021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088021
		Average book depth at 3 price increments	NA

USDPLNmicro	8/7/2018	Average effective spread	0.00090652
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090652
		Average book depth at 3 price increments	NA

USDPLNmicro	8/8/2018	Average effective spread	0.00082903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082903
		Average book depth at 3 price increments	NA

USDPLNmicro	8/9/2018	Average effective spread	0.00089768
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089768
		Average book depth at 3 price increments	NA

USDPLNmicro	8/10/2018	Average effective spread	0.00100508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00100508
		Average book depth at 3 price increments	NA

USDPLNmicro	8/13/2018	Average effective spread	0.00119681
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119681
		Average book depth at 3 price increments	NA

USDPLNmicro	8/14/2018	Average effective spread	0.00091724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091724
		Average book depth at 3 price increments	NA

USDPLNmicro	8/15/2018	Average effective spread	0.00107868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107868
		Average book depth at 3 price increments	NA

USDPLNmicro	8/16/2018	Average effective spread	0.00094408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094408
		Average book depth at 3 price increments	NA

USDPLNmicro	8/17/2018	Average effective spread	0.00097172
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097172
		Average book depth at 3 price increments	NA

USDPLNmicro	8/20/2018	Average effective spread	0.00119905
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119905
		Average book depth at 3 price increments	NA

USDPLNmicro	8/21/2018	Average effective spread	0.00096519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096519
		Average book depth at 3 price increments	NA

USDPLNmicro	8/22/2018	Average effective spread	0.00098029
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00098029
		Average book depth at 3 price increments	NA

USDPLNmicro	8/23/2018	Average effective spread	0.00095598
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095598
		Average book depth at 3 price increments	NA

USDPLNmicro	8/24/2018	Average effective spread	0.0009036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009036
		Average book depth at 3 price increments	NA

USDPLNmicro	8/27/2018	Average effective spread	0.00092406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092406
		Average book depth at 3 price increments	NA

USDPLNmicro	8/28/2018	Average effective spread	0.00092593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092593
		Average book depth at 3 price increments	NA

USDPLNmicro	8/29/2018	Average effective spread	0.00088981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088981
		Average book depth at 3 price increments	NA

USDPLNmicro	8/30/2018	Average effective spread	0.00093072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093072
		Average book depth at 3 price increments	NA

USDPLNmicro	8/31/2018	Average effective spread	0.00087947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087947
		Average book depth at 3 price increments	NA

USDPLNmicro	9/3/2018	Average effective spread	0.00091556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091556
		Average book depth at 3 price increments	NA

USDPLNmicro	9/4/2018	Average effective spread	0.00091463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00091463
		Average book depth at 3 price increments	NA

USDPLNmicro	9/5/2018	Average effective spread	0.00086583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086583
		Average book depth at 3 price increments	NA

USDPLNmicro	9/6/2018	Average effective spread	0.00082704
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082704
		Average book depth at 3 price increments	NA

USDPLNmicro	9/7/2018	Average effective spread	0.0009995
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009995
		Average book depth at 3 price increments	NA

USDPLNmicro	9/10/2018	Average effective spread	0.00084097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084097
		Average book depth at 3 price increments	NA

USDPLNmicro	9/11/2018	Average effective spread	0.000893
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000893
		Average book depth at 3 price increments	NA

USDPLNmicro	9/12/2018	Average effective spread	0.00087043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087043
		Average book depth at 3 price increments	NA

USDPLNmicro	9/13/2018	Average effective spread	0.00084044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084044
		Average book depth at 3 price increments	NA

USDPLNmicro	9/14/2018	Average effective spread	0.00084005
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084005
		Average book depth at 3 price increments	NA

USDPLNmicro	9/17/2018	Average effective spread	0.00085782
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00085782
		Average book depth at 3 price increments	NA

USDPLNmicro	9/18/2018	Average effective spread	0.00083186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083186
		Average book depth at 3 price increments	NA

USDPLNmicro	9/19/2018	Average effective spread	0.00084751
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084751
		Average book depth at 3 price increments	NA

USDPLNmicro	9/20/2018	Average effective spread	0.00082174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082174
		Average book depth at 3 price increments	NA

USDPLNmicro	9/21/2018	Average effective spread	0.00087602
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087602
		Average book depth at 3 price increments	NA

USDPLNmicro	9/24/2018	Average effective spread	0.00082019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082019
		Average book depth at 3 price increments	NA

USDPLNmicro	9/25/2018	Average effective spread	0.00082633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082633
		Average book depth at 3 price increments	NA

USDPLNmicro	9/26/2018	Average effective spread	0.00088349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088349
		Average book depth at 3 price increments	NA

USDPLNmicro	9/27/2018	Average effective spread	0.00083769
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083769
		Average book depth at 3 price increments	NA

USDPLNmicro	9/28/2018	Average effective spread	0.00084727
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084727
		Average book depth at 3 price increments	NA

USDRUB	7/2/2018	Average effective spread	0.00657909
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00657909
		Average book depth at 3 price increments	NA

USDRUB	7/3/2018	Average effective spread	0.0057843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0057843
		Average book depth at 3 price increments	NA

USDRUB	7/5/2018	Average effective spread	0.00570953
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00570953
		Average book depth at 3 price increments	NA

USDRUB	7/9/2018	Average effective spread	0.00545354
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00545354
		Average book depth at 3 price increments	NA

USDRUB	7/10/2018	Average effective spread	0.00546311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546311
		Average book depth at 3 price increments	NA

USDRUB	7/11/2018	Average effective spread	0.0054575
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0054575
		Average book depth at 3 price increments	NA

USDRUB	7/12/2018	Average effective spread	0.0054531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0054531
		Average book depth at 3 price increments	NA

USDRUB	7/13/2018	Average effective spread	0.00556702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00556702
		Average book depth at 3 price increments	NA

USDRUB	7/17/2018	Average effective spread	0.00546938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546938
		Average book depth at 3 price increments	NA

USDRUB	7/18/2018	Average effective spread	0.00544299
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00544299
		Average book depth at 3 price increments	NA

USDRUB	7/20/2018	Average effective spread	0.00542451
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00542451
		Average book depth at 3 price increments	NA

USDRUB	7/27/2018	Average effective spread	0.00605986
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00605986
		Average book depth at 3 price increments	NA

USDRUB	7/30/2018	Average effective spread	0.00545513
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00545513
		Average book depth at 3 price increments	NA

USDRUB	7/31/2018	Average effective spread	0.00555119
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00555119
		Average book depth at 3 price increments	NA

USDRUB	8/1/2018	Average effective spread	0.00543111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00543111
		Average book depth at 3 price increments	NA

USDRUB	8/2/2018	Average effective spread	0.00546542
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546542
		Average book depth at 3 price increments	NA

USDRUB	8/3/2018	Average effective spread	0.00548125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00548125
		Average book depth at 3 price increments	NA

USDRUB	8/7/2018	Average effective spread	0.00541924
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00541924
		Average book depth at 3 price increments	NA

USDRUB	8/8/2018	Average effective spread	0.00548367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00548367
		Average book depth at 3 price increments	NA

USDRUB	8/9/2018	Average effective spread	0.00575307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00575307
		Average book depth at 3 price increments	NA

USDRUB	8/10/2018	Average effective spread	0.00562363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00562363
		Average book depth at 3 price increments	NA

USDRUB	8/13/2018	Average effective spread	0.00637623
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00637623
		Average book depth at 3 price increments	NA

USDRUB	8/14/2018	Average effective spread	0.0055099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0055099
		Average book depth at 3 price increments	NA

USDRUB	8/15/2018	Average effective spread	0.00563651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00563651
		Average book depth at 3 price increments	NA

USDRUB	8/16/2018	Average effective spread	0.00555515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00555515
		Average book depth at 3 price increments	NA

USDRUB	8/17/2018	Average effective spread	0.0055337
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0055337
		Average book depth at 3 price increments	NA

USDRUB	8/20/2018	Average effective spread	0.00546938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546938
		Average book depth at 3 price increments	NA

USDRUB	8/21/2018	Average effective spread	0.00552546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552546
		Average book depth at 3 price increments	NA

USDRUB	8/22/2018	Average effective spread	0.00554855
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00554855
		Average book depth at 3 price increments	NA

USDRUB	8/23/2018	Average effective spread	0.00563168
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00563168
		Average book depth at 3 price increments	NA

USDRUB	8/24/2018	Average effective spread	0.00564421
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00564421
		Average book depth at 3 price increments	NA

USDRUB	8/27/2018	Average effective spread	0.00552216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552216
		Average book depth at 3 price increments	NA

USDRUB	8/28/2018	Average effective spread	0.00550896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00550896
		Average book depth at 3 price increments	NA

USDRUB	8/29/2018	Average effective spread	0.00784714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00784714
		Average book depth at 3 price increments	NA

USDRUB	8/30/2018	Average effective spread	0.00746844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00746844
		Average book depth at 3 price increments	NA

USDRUB	8/31/2018	Average effective spread	0.00548917
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00548917
		Average book depth at 3 price increments	NA

USDRUB	9/4/2018	Average effective spread	0.00542979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00542979
		Average book depth at 3 price increments	NA

USDRUB	9/6/2018	Average effective spread	0.00554195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00554195
		Average book depth at 3 price increments	NA

USDRUB	9/7/2018	Average effective spread	0.00550017
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00550017
		Average book depth at 3 price increments	NA

USDRUB	9/10/2018	Average effective spread	0.00551776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551776
		Average book depth at 3 price increments	NA

USDRUB	9/11/2018	Average effective spread	0.00557714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00557714
		Average book depth at 3 price increments	NA

USDRUB	9/12/2018	Average effective spread	0.0055182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0055182
		Average book depth at 3 price increments	NA

USDRUB	9/13/2018	Average effective spread	0.00553315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00553315
		Average book depth at 3 price increments	NA

USDRUB	9/14/2018	Average effective spread	0.00556174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00556174
		Average book depth at 3 price increments	NA

USDRUB	9/17/2018	Average effective spread	0.00575967
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00575967
		Average book depth at 3 price increments	NA

USDRUB	9/18/2018	Average effective spread	0.00551556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551556
		Average book depth at 3 price increments	NA

USDRUB	9/20/2018	Average effective spread	0.00552216
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552216
		Average book depth at 3 price increments	NA

USDRUB	9/21/2018	Average effective spread	0.00550401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00550401
		Average book depth at 3 price increments	NA

USDRUB	9/24/2018	Average effective spread	0.00549577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00549577
		Average book depth at 3 price increments	NA

USDRUB.	9/14/2018	Average effective spread	0.00383318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00383318
		Average book depth at 3 price increments	NA

USDRUBmicro	7/2/2018	Average effective spread	0.00560166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00560166
		Average book depth at 3 price increments	NA

USDRUBmicro	7/3/2018	Average effective spread	0.00552315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552315
		Average book depth at 3 price increments	NA

USDRUBmicro	7/4/2018	Average effective spread	0.00544958
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00544958
		Average book depth at 3 price increments	NA

USDRUBmicro	7/5/2018	Average effective spread	0.00543705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00543705
		Average book depth at 3 price increments	NA

USDRUBmicro	7/6/2018	Average effective spread	0.00578573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00578573
		Average book depth at 3 price increments	NA

USDRUBmicro	7/9/2018	Average effective spread	0.00543111
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00543111
		Average book depth at 3 price increments	NA

USDRUBmicro	7/10/2018	Average effective spread	0.00556867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00556867
		Average book depth at 3 price increments	NA

USDRUBmicro	7/11/2018	Average effective spread	0.00547597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547597
		Average book depth at 3 price increments	NA

USDRUBmicro	7/12/2018	Average effective spread	0.00545222
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00545222
		Average book depth at 3 price increments	NA

USDRUBmicro	7/16/2018	Average effective spread	0.00580255
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00580255
		Average book depth at 3 price increments	NA

USDRUBmicro	7/17/2018	Average effective spread	0.00546845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546845
		Average book depth at 3 price increments	NA

USDRUBmicro	7/18/2018	Average effective spread	0.0055182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0055182
		Average book depth at 3 price increments	NA

USDRUBmicro	7/19/2018	Average effective spread	0.00703036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00703036
		Average book depth at 3 price increments	NA

USDRUBmicro	7/23/2018	Average effective spread	0.00538361
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00538361
		Average book depth at 3 price increments	NA

USDRUBmicro	7/24/2018	Average effective spread	0.00547202
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547202
		Average book depth at 3 price increments	NA

USDRUBmicro	7/25/2018	Average effective spread	0.00539944
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00539944
		Average book depth at 3 price increments	NA

USDRUBmicro	7/26/2018	Average effective spread	0.00561188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00561188
		Average book depth at 3 price increments	NA

USDRUBmicro	7/27/2018	Average effective spread	0.00543441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00543441
		Average book depth at 3 price increments	NA

USDRUBmicro	7/30/2018	Average effective spread	0.0055054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0055054
		Average book depth at 3 price increments	NA

USDRUBmicro	7/31/2018	Average effective spread	0.00578012
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00578012
		Average book depth at 3 price increments	NA

USDRUBmicro	8/1/2018	Average effective spread	0.00547984
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547984
		Average book depth at 3 price increments	NA

USDRUBmicro	8/2/2018	Average effective spread	0.00538757
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00538757
		Average book depth at 3 price increments	NA

USDRUBmicro	8/6/2018	Average effective spread	0.00557714
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00557714
		Average book depth at 3 price increments	NA

USDRUBmicro	8/7/2018	Average effective spread	0.00541858
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00541858
		Average book depth at 3 price increments	NA

USDRUBmicro	8/8/2018	Average effective spread	0.00553975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00553975
		Average book depth at 3 price increments	NA

USDRUBmicro	8/9/2018	Average effective spread	0.00614907
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00614907
		Average book depth at 3 price increments	NA

USDRUBmicro	8/10/2018	Average effective spread	0.00562165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00562165
		Average book depth at 3 price increments	NA

USDRUBmicro	8/13/2018	Average effective spread	0.00563687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00563687
		Average book depth at 3 price increments	NA

USDRUBmicro	8/14/2018	Average effective spread	0.00564157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00564157
		Average book depth at 3 price increments	NA

USDRUBmicro	8/15/2018	Average effective spread	0.00561139
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00561139
		Average book depth at 3 price increments	NA

USDRUBmicro	8/16/2018	Average effective spread	0.01753499
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.01753499
		Average book depth at 3 price increments	NA

USDRUBmicro	8/17/2018	Average effective spread	0.00551116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551116
		Average book depth at 3 price increments	NA

USDRUBmicro	8/20/2018	Average effective spread	0.00551116
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551116
		Average book depth at 3 price increments	NA

USDRUBmicro	8/21/2018	Average effective spread	0.00559902
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00559902
		Average book depth at 3 price increments	NA

USDRUBmicro	8/22/2018	Average effective spread	0.00551996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551996
		Average book depth at 3 price increments	NA

USDRUBmicro	8/23/2018	Average effective spread	0.0055624
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0055624
		Average book depth at 3 price increments	NA

USDRUBmicro	8/24/2018	Average effective spread	0.00553535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00553535
		Average book depth at 3 price increments	NA

USDRUBmicro	8/27/2018	Average effective spread	0.00577334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00577334
		Average book depth at 3 price increments	NA

USDRUBmicro	8/28/2018	Average effective spread	0.00552875
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552875
		Average book depth at 3 price increments	NA

USDRUBmicro	8/29/2018	Average effective spread	0.00547597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00547597
		Average book depth at 3 price increments	NA

USDRUBmicro	8/30/2018	Average effective spread	0.00608845
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00608845
		Average book depth at 3 price increments	NA

USDRUBmicro	8/31/2018	Average effective spread	0.00552656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552656
		Average book depth at 3 price increments	NA

USDRUBmicro	9/4/2018	Average effective spread	0.00549577
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00549577
		Average book depth at 3 price increments	NA

USDRUBmicro	9/6/2018	Average effective spread	0.00552381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552381
		Average book depth at 3 price increments	NA

USDRUBmicro	9/10/2018	Average effective spread	0.00551521
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551521
		Average book depth at 3 price increments	NA

USDRUBmicro	9/11/2018	Average effective spread	0.00580578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00580578
		Average book depth at 3 price increments	NA

USDRUBmicro	9/12/2018	Average effective spread	0.00550236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00550236
		Average book depth at 3 price increments	NA

USDRUBmicro	9/13/2018	Average effective spread	0.005983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.005983
		Average book depth at 3 price increments	NA

USDRUBmicro	9/14/2018	Average effective spread	0.00587018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00587018
		Average book depth at 3 price increments	NA

USDRUBmicro	9/18/2018	Average effective spread	0.00560793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00560793
		Average book depth at 3 price increments	NA

USDRUBmicro	9/19/2018	Average effective spread	0.00546773
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00546773
		Average book depth at 3 price increments	NA

USDRUBmicro	9/20/2018	Average effective spread	0.00562992
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00562992
		Average book depth at 3 price increments	NA

USDRUBmicro	9/21/2018	Average effective spread	0.00551556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551556
		Average book depth at 3 price increments	NA

USDRUBmicro	9/24/2018	Average effective spread	0.00551688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00551688
		Average book depth at 3 price increments	NA

USDRUBmicro	9/25/2018	Average effective spread	0.00550236
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00550236
		Average book depth at 3 price increments	NA

USDRUBmicro	9/26/2018	Average effective spread	0.00550649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00550649
		Average book depth at 3 price increments	NA

USDRUBmicro	9/27/2018	Average effective spread	0.00554525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00554525
		Average book depth at 3 price increments	NA

USDRUBmicro	9/28/2018	Average effective spread	0.00594028
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00594028
		Average book depth at 3 price increments	NA

USDSEK	7/2/2018	Average effective spread	0.00050841
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050841
		Average book depth at 3 price increments	NA

USDSEK	7/3/2018	Average effective spread	0.0004407
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004407
		Average book depth at 3 price increments	NA

USDSEK	7/4/2018	Average effective spread	0.00046866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046866
		Average book depth at 3 price increments	NA

USDSEK	7/5/2018	Average effective spread	0.00040651
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040651
		Average book depth at 3 price increments	NA

USDSEK	7/6/2018	Average effective spread	0.00045746
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045746
		Average book depth at 3 price increments	NA

USDSEK	7/9/2018	Average effective spread	0.00057545
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057545
		Average book depth at 3 price increments	NA

USDSEK	7/10/2018	Average effective spread	0.00044482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044482
		Average book depth at 3 price increments	NA

USDSEK	7/11/2018	Average effective spread	0.00046706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046706
		Average book depth at 3 price increments	NA

USDSEK	7/12/2018	Average effective spread	0.00047659
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047659
		Average book depth at 3 price increments	NA

USDSEK	7/13/2018	Average effective spread	0.00043313
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043313
		Average book depth at 3 price increments	NA

USDSEK	7/16/2018	Average effective spread	0.00045633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045633
		Average book depth at 3 price increments	NA

USDSEK	7/17/2018	Average effective spread	0.00044221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044221
		Average book depth at 3 price increments	NA

USDSEK	7/18/2018	Average effective spread	0.00042964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042964
		Average book depth at 3 price increments	NA

USDSEK	7/19/2018	Average effective spread	0.00043891
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043891
		Average book depth at 3 price increments	NA

USDSEK	7/20/2018	Average effective spread	0.00045159
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045159
		Average book depth at 3 price increments	NA

USDSEK	7/23/2018	Average effective spread	0.00053126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053126
		Average book depth at 3 price increments	NA

USDSEK	7/24/2018	Average effective spread	0.00044524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044524
		Average book depth at 3 price increments	NA

USDSEK	7/25/2018	Average effective spread	0.00044092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044092
		Average book depth at 3 price increments	NA

USDSEK	7/26/2018	Average effective spread	0.00045516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045516
		Average book depth at 3 price increments	NA

USDSEK	7/27/2018	Average effective spread	0.00041127
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041127
		Average book depth at 3 price increments	NA

USDSEK	7/30/2018	Average effective spread	0.00065738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065738
		Average book depth at 3 price increments	NA

USDSEK	7/31/2018	Average effective spread	0.00044658
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044658
		Average book depth at 3 price increments	NA

USDSEK	8/1/2018	Average effective spread	0.00048835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048835
		Average book depth at 3 price increments	NA

USDSEK	8/2/2018	Average effective spread	0.00052193
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052193
		Average book depth at 3 price increments	NA

USDSEK	8/3/2018	Average effective spread	0.00040941
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040941
		Average book depth at 3 price increments	NA

USDSEK	8/6/2018	Average effective spread	0.00041615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041615
		Average book depth at 3 price increments	NA

USDSEK	8/7/2018	Average effective spread	0.00041014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041014
		Average book depth at 3 price increments	NA

USDSEK	8/8/2018	Average effective spread	0.0004464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004464
		Average book depth at 3 price increments	NA

USDSEK	8/9/2018	Average effective spread	0.00049914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049914
		Average book depth at 3 price increments	NA

USDSEK	8/10/2018	Average effective spread	0.00057812
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057812
		Average book depth at 3 price increments	NA

USDSEK	8/13/2018	Average effective spread	0.00066615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066615
		Average book depth at 3 price increments	NA

USDSEK	8/14/2018	Average effective spread	0.00060884
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060884
		Average book depth at 3 price increments	NA

USDSEK	8/15/2018	Average effective spread	0.00052403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052403
		Average book depth at 3 price increments	NA

USDSEK	8/16/2018	Average effective spread	0.00054321
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054321
		Average book depth at 3 price increments	NA

USDSEK	8/17/2018	Average effective spread	0.0005316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005316
		Average book depth at 3 price increments	NA

USDSEK	8/20/2018	Average effective spread	0.00063581
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063581
		Average book depth at 3 price increments	NA

USDSEK	8/21/2018	Average effective spread	0.00060096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060096
		Average book depth at 3 price increments	NA

USDSEK	8/22/2018	Average effective spread	0.00050859
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050859
		Average book depth at 3 price increments	NA

USDSEK	8/23/2018	Average effective spread	0.00051857
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051857
		Average book depth at 3 price increments	NA

USDSEK	8/24/2018	Average effective spread	0.00054588
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054588
		Average book depth at 3 price increments	NA

USDSEK	8/28/2018	Average effective spread	0.00052164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052164
		Average book depth at 3 price increments	NA

USDSEK	8/29/2018	Average effective spread	0.00049934
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049934
		Average book depth at 3 price increments	NA

USDSEK	8/30/2018	Average effective spread	0.00049713
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049713
		Average book depth at 3 price increments	NA

USDSEK	8/31/2018	Average effective spread	0.00049546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049546
		Average book depth at 3 price increments	NA

USDSEK	9/3/2018	Average effective spread	0.00058105
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058105
		Average book depth at 3 price increments	NA

USDSEK	9/4/2018	Average effective spread	0.00046831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046831
		Average book depth at 3 price increments	NA

USDSEK	9/5/2018	Average effective spread	0.0004574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004574
		Average book depth at 3 price increments	NA

USDSEK	9/6/2018	Average effective spread	0.00079264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079264
		Average book depth at 3 price increments	NA

USDSEK	9/7/2018	Average effective spread	0.00047198
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047198
		Average book depth at 3 price increments	NA

USDSEK	9/10/2018	Average effective spread	0.00046717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046717
		Average book depth at 3 price increments	NA

USDSEK	9/11/2018	Average effective spread	0.00045474
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045474
		Average book depth at 3 price increments	NA

USDSEK	9/12/2018	Average effective spread	0.00048479
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048479
		Average book depth at 3 price increments	NA

USDSEK	9/13/2018	Average effective spread	0.00051951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051951
		Average book depth at 3 price increments	NA

USDSEK	9/14/2018	Average effective spread	0.00049149
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049149
		Average book depth at 3 price increments	NA

USDSEK	9/17/2018	Average effective spread	0.00047461
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047461
		Average book depth at 3 price increments	NA

USDSEK	9/18/2018	Average effective spread	0.00054685
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054685
		Average book depth at 3 price increments	NA

USDSEK	9/19/2018	Average effective spread	0.00047067
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047067
		Average book depth at 3 price increments	NA

USDSEK	9/20/2018	Average effective spread	0.00046401
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046401
		Average book depth at 3 price increments	NA

USDSEK	9/21/2018	Average effective spread	0.00063702
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063702
		Average book depth at 3 price increments	NA

USDSEK	9/24/2018	Average effective spread	0.00046982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046982
		Average book depth at 3 price increments	NA

USDSEK	9/25/2018	Average effective spread	0.00048948
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048948
		Average book depth at 3 price increments	NA

USDSEK	9/27/2018	Average effective spread	0.00048258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048258
		Average book depth at 3 price increments	NA

USDSEK	9/28/2018	Average effective spread	0.00044456
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044456
		Average book depth at 3 price increments	NA

USDSEK.	7/2/2018	Average effective spread	0.00023524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023524
		Average book depth at 3 price increments	NA

USDSEK.	7/3/2018	Average effective spread	0.00022494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022494
		Average book depth at 3 price increments	NA

USDSEK.	7/4/2018	Average effective spread	0.00031415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031415
		Average book depth at 3 price increments	NA

USDSEK.	7/5/2018	Average effective spread	0.00028367
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028367
		Average book depth at 3 price increments	NA

USDSEK.	7/6/2018	Average effective spread	0.0002464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002464
		Average book depth at 3 price increments	NA

USDSEK.	7/9/2018	Average effective spread	0.00023173
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023173
		Average book depth at 3 price increments	NA

USDSEK.	7/10/2018	Average effective spread	0.00021428
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021428
		Average book depth at 3 price increments	NA

USDSEK.	7/12/2018	Average effective spread	0.00022082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022082
		Average book depth at 3 price increments	NA

USDSEK.	7/13/2018	Average effective spread	0.0002327
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002327
		Average book depth at 3 price increments	NA

USDSEK.	7/17/2018	Average effective spread	0.00024409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00024409
		Average book depth at 3 price increments	NA

USDSEK.	7/18/2018	Average effective spread	0.00022494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022494
		Average book depth at 3 price increments	NA

USDSEK.	7/19/2018	Average effective spread	0.00023464
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023464
		Average book depth at 3 price increments	NA

USDSEK.	7/20/2018	Average effective spread	0.00022979
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022979
		Average book depth at 3 price increments	NA

USDSEK.	7/25/2018	Average effective spread	0.00022204
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022204
		Average book depth at 3 price increments	NA

USDSEK.	7/27/2018	Average effective spread	0.00022179
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022179
		Average book depth at 3 price increments	NA

USDSEK.	7/30/2018	Average effective spread	0.00025112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00025112
		Average book depth at 3 price increments	NA

USDSEK.	7/31/2018	Average effective spread	0.0002188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002188
		Average book depth at 3 price increments	NA

USDSEK.	8/1/2018	Average effective spread	0.00021622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00021622
		Average book depth at 3 price increments	NA

USDSEK.	8/2/2018	Average effective spread	0.00022716
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00022716
		Average book depth at 3 price increments	NA

USDSEK.	8/6/2018	Average effective spread	0.0002306
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002306
		Average book depth at 3 price increments	NA

USDSEK.	8/7/2018	Average effective spread	0.00047898
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047898
		Average book depth at 3 price increments	NA

USDSEK.	8/8/2018	Average effective spread	0.00023381
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00023381
		Average book depth at 3 price increments	NA

USDSEK.	8/9/2018	Average effective spread	0.0002996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0002996
		Average book depth at 3 price increments	NA

USDSEK.	8/10/2018	Average effective spread	0.00032559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032559
		Average book depth at 3 price increments	NA

USDSEK.	8/15/2018	Average effective spread	0.00029863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00029863
		Average book depth at 3 price increments	NA

USDSEK.	8/16/2018	Average effective spread	0.00033742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033742
		Average book depth at 3 price increments	NA

USDSEK.	8/20/2018	Average effective spread	0.00030687
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030687
		Average book depth at 3 price increments	NA

USDSEK.	8/22/2018	Average effective spread	0.0003316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003316
		Average book depth at 3 price increments	NA

USDSEK.	8/24/2018	Average effective spread	0.00043195
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043195
		Average book depth at 3 price increments	NA

USDSEK.	8/27/2018	Average effective spread	0.00028991
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00028991
		Average book depth at 3 price increments	NA

USDSEK.	8/28/2018	Average effective spread	0.00030348
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030348
		Average book depth at 3 price increments	NA

USDSEK.	9/3/2018	Average effective spread	0.00031758
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031758
		Average book depth at 3 price increments	NA

USDSEK.	9/6/2018	Average effective spread	0.00030154
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030154
		Average book depth at 3 price increments	NA

USDSEK.	9/7/2018	Average effective spread	0.00032772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032772
		Average book depth at 3 price increments	NA

USDSEK.	9/12/2018	Average effective spread	0.00031059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031059
		Average book depth at 3 price increments	NA

USDSEK.	9/14/2018	Average effective spread	0.00031725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031725
		Average book depth at 3 price increments	NA

USDSEK.	9/17/2018	Average effective spread	0.00032675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032675
		Average book depth at 3 price increments	NA

USDSEK.	9/18/2018	Average effective spread	0.00033548
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033548
		Average book depth at 3 price increments	NA

USDSEK.	9/19/2018	Average effective spread	0.00032546
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032546
		Average book depth at 3 price increments	NA

USDSEK.	9/20/2018	Average effective spread	0.00034372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034372
		Average book depth at 3 price increments	NA

USDSEK.	9/24/2018	Average effective spread	0.00031964
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00031964
		Average book depth at 3 price increments	NA

USDSEK.	9/25/2018	Average effective spread	0.00030833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00030833
		Average book depth at 3 price increments	NA

USDSEK.	9/26/2018	Average effective spread	0.00032021
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032021
		Average book depth at 3 price increments	NA

USDSEK.	9/27/2018	Average effective spread	0.00035739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035739
		Average book depth at 3 price increments	NA

USDSEK.	9/28/2018	Average effective spread	0.00034408
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034408
		Average book depth at 3 price increments	NA

USDSEKmicro	7/2/2018	Average effective spread	0.00050497
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050497
		Average book depth at 3 price increments	NA

USDSEKmicro	7/3/2018	Average effective spread	0.00045835
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045835
		Average book depth at 3 price increments	NA

USDSEKmicro	7/4/2018	Average effective spread	0.00051731
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051731
		Average book depth at 3 price increments	NA

USDSEKmicro	7/5/2018	Average effective spread	0.00043258
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043258
		Average book depth at 3 price increments	NA

USDSEKmicro	7/6/2018	Average effective spread	0.00045573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045573
		Average book depth at 3 price increments	NA

USDSEKmicro	7/9/2018	Average effective spread	0.00042126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042126
		Average book depth at 3 price increments	NA

USDSEKmicro	7/10/2018	Average effective spread	0.00056145
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056145
		Average book depth at 3 price increments	NA

USDSEKmicro	7/11/2018	Average effective spread	0.00045472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045472
		Average book depth at 3 price increments	NA

USDSEKmicro	7/12/2018	Average effective spread	0.00048035
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048035
		Average book depth at 3 price increments	NA

USDSEKmicro	7/13/2018	Average effective spread	0.00050614
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050614
		Average book depth at 3 price increments	NA

USDSEKmicro	7/16/2018	Average effective spread	0.00048762
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048762
		Average book depth at 3 price increments	NA

USDSEKmicro	7/17/2018	Average effective spread	0.00043882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043882
		Average book depth at 3 price increments	NA

USDSEKmicro	7/18/2018	Average effective spread	0.00045692
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045692
		Average book depth at 3 price increments	NA

USDSEKmicro	7/19/2018	Average effective spread	0.00042578
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042578
		Average book depth at 3 price increments	NA

USDSEKmicro	7/20/2018	Average effective spread	0.00041926
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041926
		Average book depth at 3 price increments	NA

USDSEKmicro	7/23/2018	Average effective spread	0.00041034
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041034
		Average book depth at 3 price increments	NA

USDSEKmicro	7/24/2018	Average effective spread	0.00045344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045344
		Average book depth at 3 price increments	NA

USDSEKmicro	7/25/2018	Average effective spread	0.00044174
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044174
		Average book depth at 3 price increments	NA

USDSEKmicro	7/26/2018	Average effective spread	0.00051278
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051278
		Average book depth at 3 price increments	NA

USDSEKmicro	7/27/2018	Average effective spread	0.00040102
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040102
		Average book depth at 3 price increments	NA

USDSEKmicro	7/30/2018	Average effective spread	0.0004936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004936
		Average book depth at 3 price increments	NA

USDSEKmicro	7/31/2018	Average effective spread	0.00043985
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00043985
		Average book depth at 3 price increments	NA

USDSEKmicro	8/1/2018	Average effective spread	0.00041628
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041628
		Average book depth at 3 price increments	NA

USDSEKmicro	8/2/2018	Average effective spread	0.00041933
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041933
		Average book depth at 3 price increments	NA

USDSEKmicro	8/3/2018	Average effective spread	0.0004413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004413
		Average book depth at 3 price increments	NA

USDSEKmicro	8/6/2018	Average effective spread	0.0003943
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003943
		Average book depth at 3 price increments	NA

USDSEKmicro	8/7/2018	Average effective spread	0.00042436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042436
		Average book depth at 3 price increments	NA

USDSEKmicro	8/8/2018	Average effective spread	0.00044142
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044142
		Average book depth at 3 price increments	NA

USDSEKmicro	8/9/2018	Average effective spread	0.00050975
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050975
		Average book depth at 3 price increments	NA

USDSEKmicro	8/10/2018	Average effective spread	0.00058738
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058738
		Average book depth at 3 price increments	NA

USDSEKmicro	8/13/2018	Average effective spread	0.00053696
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053696
		Average book depth at 3 price increments	NA

USDSEKmicro	8/14/2018	Average effective spread	0.00050322
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050322
		Average book depth at 3 price increments	NA

USDSEKmicro	8/15/2018	Average effective spread	0.00051047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051047
		Average book depth at 3 price increments	NA

USDSEKmicro	8/16/2018	Average effective spread	0.00074833
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074833
		Average book depth at 3 price increments	NA

USDSEKmicro	8/17/2018	Average effective spread	0.00063772
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063772
		Average book depth at 3 price increments	NA

USDSEKmicro	8/20/2018	Average effective spread	0.00054606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054606
		Average book depth at 3 price increments	NA

USDSEKmicro	8/21/2018	Average effective spread	0.0005349
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005349
		Average book depth at 3 price increments	NA

USDSEKmicro	8/22/2018	Average effective spread	0.00051615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051615
		Average book depth at 3 price increments	NA

USDSEKmicro	8/23/2018	Average effective spread	0.00053363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053363
		Average book depth at 3 price increments	NA

USDSEKmicro	8/24/2018	Average effective spread	0.00052669
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052669
		Average book depth at 3 price increments	NA

USDSEKmicro	8/27/2018	Average effective spread	0.00056046
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056046
		Average book depth at 3 price increments	NA

USDSEKmicro	8/28/2018	Average effective spread	0.00056182
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056182
		Average book depth at 3 price increments	NA

USDSEKmicro	8/29/2018	Average effective spread	0.00052143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052143
		Average book depth at 3 price increments	NA

USDSEKmicro	8/30/2018	Average effective spread	0.00052572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052572
		Average book depth at 3 price increments	NA

USDSEKmicro	8/31/2018	Average effective spread	0.00046804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046804
		Average book depth at 3 price increments	NA

USDSEKmicro	9/3/2018	Average effective spread	0.0005148
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005148
		Average book depth at 3 price increments	NA

USDSEKmicro	9/4/2018	Average effective spread	0.00048155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048155
		Average book depth at 3 price increments	NA

USDSEKmicro	9/5/2018	Average effective spread	0.00047611
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047611
		Average book depth at 3 price increments	NA

USDSEKmicro	9/6/2018	Average effective spread	0.000619
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000619
		Average book depth at 3 price increments	NA

USDSEKmicro	9/7/2018	Average effective spread	0.00047165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047165
		Average book depth at 3 price increments	NA

USDSEKmicro	9/10/2018	Average effective spread	0.00069146
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069146
		Average book depth at 3 price increments	NA

USDSEKmicro	9/11/2018	Average effective spread	0.00048804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048804
		Average book depth at 3 price increments	NA

USDSEKmicro	9/12/2018	Average effective spread	0.00061385
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00061385
		Average book depth at 3 price increments	NA

USDSEKmicro	9/13/2018	Average effective spread	0.00052525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052525
		Average book depth at 3 price increments	NA

USDSEKmicro	9/14/2018	Average effective spread	0.00066084
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066084
		Average book depth at 3 price increments	NA

USDSEKmicro	9/17/2018	Average effective spread	0.00046062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046062
		Average book depth at 3 price increments	NA

USDSEKmicro	9/18/2018	Average effective spread	0.00048324
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048324
		Average book depth at 3 price increments	NA

USDSEKmicro	9/19/2018	Average effective spread	0.0004741
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004741
		Average book depth at 3 price increments	NA

USDSEKmicro	9/20/2018	Average effective spread	0.0004834
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004834
		Average book depth at 3 price increments	NA

USDSEKmicro	9/21/2018	Average effective spread	0.00051088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051088
		Average book depth at 3 price increments	NA

USDSEKmicro	9/24/2018	Average effective spread	0.00047517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047517
		Average book depth at 3 price increments	NA

USDSEKmicro	9/25/2018	Average effective spread	0.00047693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047693
		Average book depth at 3 price increments	NA

USDSEKmicro	9/26/2018	Average effective spread	0.00053796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053796
		Average book depth at 3 price increments	NA

USDSEKmicro	9/27/2018	Average effective spread	0.00056282
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056282
		Average book depth at 3 price increments	NA

USDSEKmicro	9/28/2018	Average effective spread	0.00047152
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047152
		Average book depth at 3 price increments	NA

USDSGD	7/2/2018	Average effective spread	0.00150403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00150403
		Average book depth at 3 price increments	NA

USDSGD	7/3/2018	Average effective spread	0.00129232
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129232
		Average book depth at 3 price increments	NA

USDSGD	7/4/2018	Average effective spread	0.00129463
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129463
		Average book depth at 3 price increments	NA

USDSGD	7/5/2018	Average effective spread	0.00129676
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129676
		Average book depth at 3 price increments	NA

USDSGD	7/6/2018	Average effective spread	0.00129981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129981
		Average book depth at 3 price increments	NA

USDSGD	7/9/2018	Average effective spread	0.00135186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00135186
		Average book depth at 3 price increments	NA

USDSGD	7/10/2018	Average effective spread	0.00129078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129078
		Average book depth at 3 price increments	NA

USDSGD	7/11/2018	Average effective spread	0.00135442
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00135442
		Average book depth at 3 price increments	NA

USDSGD	7/12/2018	Average effective spread	0.0012942
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012942
		Average book depth at 3 price increments	NA

USDSGD	7/13/2018	Average effective spread	0.00129634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129634
		Average book depth at 3 price increments	NA

USDSGD	7/16/2018	Average effective spread	0.00130061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130061
		Average book depth at 3 price increments	NA

USDSGD	7/17/2018	Average effective spread	0.00129313
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129313
		Average book depth at 3 price increments	NA

USDSGD	7/18/2018	Average effective spread	0.00130335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130335
		Average book depth at 3 price increments	NA

USDSGD	7/19/2018	Average effective spread	0.00130061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130061
		Average book depth at 3 price increments	NA

USDSGD	7/23/2018	Average effective spread	0.00137108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00137108
		Average book depth at 3 price increments	NA

USDSGD	7/24/2018	Average effective spread	0.00131284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131284
		Average book depth at 3 price increments	NA

USDSGD	7/25/2018	Average effective spread	0.00130274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130274
		Average book depth at 3 price increments	NA

USDSGD	7/26/2018	Average effective spread	0.00131556
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131556
		Average book depth at 3 price increments	NA

USDSGD	7/27/2018	Average effective spread	0.00130061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130061
		Average book depth at 3 price increments	NA

USDSGD	7/30/2018	Average effective spread	0.00143755
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00143755
		Average book depth at 3 price increments	NA

USDSGD	7/31/2018	Average effective spread	0.00127925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127925
		Average book depth at 3 price increments	NA

USDSGD	8/1/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGD	8/3/2018	Average effective spread	0.00215914
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00215914
		Average book depth at 3 price increments	NA

USDSGD	8/6/2018	Average effective spread	0.00126217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126217
		Average book depth at 3 price increments	NA

USDSGD	8/7/2018	Average effective spread	0.00127071
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127071
		Average book depth at 3 price increments	NA

USDSGD	8/8/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

USDSGD	8/9/2018	Average effective spread	0.00123155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123155
		Average book depth at 3 price increments	NA

USDSGD	8/10/2018	Average effective spread	0.00121091
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121091
		Average book depth at 3 price increments	NA

USDSGD	8/13/2018	Average effective spread	0.00125362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125362
		Average book depth at 3 price increments	NA

USDSGD	8/14/2018	Average effective spread	0.00123269
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123269
		Average book depth at 3 price increments	NA

USDSGD	8/15/2018	Average effective spread	0.0012391
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012391
		Average book depth at 3 price increments	NA

USDSGD	8/16/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

USDSGD	8/17/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGD	8/20/2018	Average effective spread	0.00123974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123974
		Average book depth at 3 price increments	NA

USDSGD	8/21/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGD	8/22/2018	Average effective spread	0.00122372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122372
		Average book depth at 3 price increments	NA

USDSGD	8/24/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGD	8/27/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGD	8/28/2018	Average effective spread	0.00123974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123974
		Average book depth at 3 price increments	NA

USDSGD	8/30/2018	Average effective spread	0.00123333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123333
		Average book depth at 3 price increments	NA

USDSGD	8/31/2018	Average effective spread	0.00125576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125576
		Average book depth at 3 price increments	NA

USDSGD	9/3/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

USDSGD	9/4/2018	Average effective spread	0.00123867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123867
		Average book depth at 3 price increments	NA

USDSGD	9/5/2018	Average effective spread	0.00124294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124294
		Average book depth at 3 price increments	NA

USDSGD	9/6/2018	Average effective spread	0.00124294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124294
		Average book depth at 3 price increments	NA

USDSGD	9/7/2018	Average effective spread	0.00126217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126217
		Average book depth at 3 price increments	NA

USDSGD	9/10/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGD	9/13/2018	Average effective spread	0.00123397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123397
		Average book depth at 3 price increments	NA

USDSGD	9/14/2018	Average effective spread	0.00123333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123333
		Average book depth at 3 price increments	NA

USDSGD	9/17/2018	Average effective spread	0.00158572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00158572
		Average book depth at 3 price increments	NA

USDSGD	9/18/2018	Average effective spread	0.00122693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122693
		Average book depth at 3 price increments	NA

USDSGD	9/19/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

USDSGD	9/20/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

USDSGD	9/21/2018	Average effective spread	0.00126217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126217
		Average book depth at 3 price increments	NA

USDSGD	9/25/2018	Average effective spread	0.00123974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123974
		Average book depth at 3 price increments	NA

USDSGD	9/26/2018	Average effective spread	0.00129292
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129292
		Average book depth at 3 price increments	NA

USDSGD	9/28/2018	Average effective spread	0.00127498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127498
		Average book depth at 3 price increments	NA

USDSGD.	7/2/2018	Average effective spread	0.00039883
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039883
		Average book depth at 3 price increments	NA

USDSGD.	7/3/2018	Average effective spread	0.00040203
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040203
		Average book depth at 3 price increments	NA

USDSGD.	7/4/2018	Average effective spread	0.00039403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039403
		Average book depth at 3 price increments	NA

USDSGD.	7/5/2018	Average effective spread	0.00077951
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077951
		Average book depth at 3 price increments	NA

USDSGD.	7/6/2018	Average effective spread	0.00045489
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045489
		Average book depth at 3 price increments	NA

USDSGD.	7/9/2018	Average effective spread	0.00069515
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069515
		Average book depth at 3 price increments	NA

USDSGD.	7/13/2018	Average effective spread	0.00040364
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040364
		Average book depth at 3 price increments	NA

USDSGD.	7/16/2018	Average effective spread	0.00042286
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042286
		Average book depth at 3 price increments	NA

USDSGD.	7/17/2018	Average effective spread	0.00040043
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00040043
		Average book depth at 3 price increments	NA

USDSGD.	7/18/2018	Average effective spread	0.00039509
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039509
		Average book depth at 3 price increments	NA

USDSGD.	7/19/2018	Average effective spread	0.00041068
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041068
		Average book depth at 3 price increments	NA

USDSGD.	7/23/2018	Average effective spread	0.00041325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00041325
		Average book depth at 3 price increments	NA

USDSGD.	7/24/2018	Average effective spread	0.00039082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00039082
		Average book depth at 3 price increments	NA

USDSGD.	7/30/2018	Average effective spread	0.00170424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00170424
		Average book depth at 3 price increments	NA

USDSGD.	8/1/2018	Average effective spread	0.0003417
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003417
		Average book depth at 3 price increments	NA

USDSGD.	8/2/2018	Average effective spread	0.00037801
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037801
		Average book depth at 3 price increments	NA

USDSGD.	8/3/2018	Average effective spread	0.00037481
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00037481
		Average book depth at 3 price increments	NA

USDSGD.	8/6/2018	Average effective spread	0.00036947
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036947
		Average book depth at 3 price increments	NA

USDSGD.	8/9/2018	Average effective spread	0.00035879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035879
		Average book depth at 3 price increments	NA

USDSGD.	8/10/2018	Average effective spread	0.00036092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036092
		Average book depth at 3 price increments	NA

USDSGD.	8/23/2018	Average effective spread	0.00035879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00035879
		Average book depth at 3 price increments	NA

USDSGD.	8/27/2018	Average effective spread	0.00032996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032996
		Average book depth at 3 price increments	NA

USDSGD.	8/28/2018	Average effective spread	0.00033316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033316
		Average book depth at 3 price increments	NA

USDSGD.	8/30/2018	Average effective spread	0.00032675
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00032675
		Average book depth at 3 price increments	NA

USDSGD.	9/4/2018	Average effective spread	0.00033316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033316
		Average book depth at 3 price increments	NA

USDSGD.	9/7/2018	Average effective spread	0.00033316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033316
		Average book depth at 3 price increments	NA

USDSGD.	9/13/2018	Average effective spread	0.00033316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033316
		Average book depth at 3 price increments	NA

USDSGD.	9/14/2018	Average effective spread	0.00033316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033316
		Average book depth at 3 price increments	NA

USDSGD.	9/17/2018	Average effective spread	0.00033957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033957
		Average book depth at 3 price increments	NA

USDSGD.	9/21/2018	Average effective spread	0.00034597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034597
		Average book depth at 3 price increments	NA

USDSGD.	9/27/2018	Average effective spread	0.00033316
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033316
		Average book depth at 3 price increments	NA

USDSGDmicro	7/2/2018	Average effective spread	0.00130976
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130976
		Average book depth at 3 price increments	NA

USDSGDmicro	7/3/2018	Average effective spread	0.00136019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00136019
		Average book depth at 3 price increments	NA

USDSGDmicro	7/4/2018	Average effective spread	0.00129171
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129171
		Average book depth at 3 price increments	NA

USDSGDmicro	7/5/2018	Average effective spread	0.00129206
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129206
		Average book depth at 3 price increments	NA

USDSGDmicro	7/6/2018	Average effective spread	0.00130311
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130311
		Average book depth at 3 price increments	NA

USDSGDmicro	7/9/2018	Average effective spread	0.00128747
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128747
		Average book depth at 3 price increments	NA

USDSGDmicro	7/10/2018	Average effective spread	0.00136147
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00136147
		Average book depth at 3 price increments	NA

USDSGDmicro	7/11/2018	Average effective spread	0.00133363
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00133363
		Average book depth at 3 price increments	NA

USDSGDmicro	7/12/2018	Average effective spread	0.0012974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012974
		Average book depth at 3 price increments	NA

USDSGDmicro	7/13/2018	Average effective spread	0.00128896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128896
		Average book depth at 3 price increments	NA

USDSGDmicro	7/16/2018	Average effective spread	0.00130018
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130018
		Average book depth at 3 price increments	NA

USDSGDmicro	7/17/2018	Average effective spread	0.0012974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0012974
		Average book depth at 3 price increments	NA

USDSGDmicro	7/18/2018	Average effective spread	0.00128779
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128779
		Average book depth at 3 price increments	NA

USDSGDmicro	7/19/2018	Average effective spread	0.00129374
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129374
		Average book depth at 3 price increments	NA

USDSGDmicro	7/20/2018	Average effective spread	0.00130434
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130434
		Average book depth at 3 price increments	NA

USDSGDmicro	7/23/2018	Average effective spread	0.00130274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00130274
		Average book depth at 3 price increments	NA

USDSGDmicro	7/24/2018	Average effective spread	0.00129527
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129527
		Average book depth at 3 price increments	NA

USDSGDmicro	7/25/2018	Average effective spread	0.00131662
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00131662
		Average book depth at 3 price increments	NA

USDSGDmicro	7/26/2018	Average effective spread	0.0013482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0013482
		Average book depth at 3 price increments	NA

USDSGDmicro	7/27/2018	Average effective spread	0.00129901
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00129901
		Average book depth at 3 price increments	NA

USDSGDmicro	7/30/2018	Average effective spread	0.0014044
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0014044
		Average book depth at 3 price increments	NA

USDSGDmicro	7/31/2018	Average effective spread	0.00160814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00160814
		Average book depth at 3 price increments	NA

USDSGDmicro	8/1/2018	Average effective spread	0.00123842
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123842
		Average book depth at 3 price increments	NA

USDSGDmicro	8/2/2018	Average effective spread	0.00124294
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124294
		Average book depth at 3 price increments	NA

USDSGDmicro	8/3/2018	Average effective spread	0.00124775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124775
		Average book depth at 3 price increments	NA

USDSGDmicro	8/6/2018	Average effective spread	0.00124166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124166
		Average book depth at 3 price increments	NA

USDSGDmicro	8/7/2018	Average effective spread	0.00123457
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123457
		Average book depth at 3 price increments	NA

USDSGDmicro	8/8/2018	Average effective spread	0.00124081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124081
		Average book depth at 3 price increments	NA

USDSGDmicro	8/9/2018	Average effective spread	0.0014022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0014022
		Average book depth at 3 price increments	NA

USDSGDmicro	8/10/2018	Average effective spread	0.00124935
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124935
		Average book depth at 3 price increments	NA

USDSGDmicro	8/13/2018	Average effective spread	0.00124334
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124334
		Average book depth at 3 price increments	NA

USDSGDmicro	8/14/2018	Average effective spread	0.00124558
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124558
		Average book depth at 3 price increments	NA

USDSGDmicro	8/15/2018	Average effective spread	0.00123796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123796
		Average book depth at 3 price increments	NA

USDSGDmicro	8/16/2018	Average effective spread	0.00125789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125789
		Average book depth at 3 price increments	NA

USDSGDmicro	8/17/2018	Average effective spread	0.00126217
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00126217
		Average book depth at 3 price increments	NA

USDSGDmicro	8/20/2018	Average effective spread	0.00125237
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125237
		Average book depth at 3 price increments	NA

USDSGDmicro	8/21/2018	Average effective spread	0.00123583
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123583
		Average book depth at 3 price increments	NA

USDSGDmicro	8/22/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

USDSGDmicro	8/23/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGDmicro	8/24/2018	Average effective spread	0.00124214
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124214
		Average book depth at 3 price increments	NA

USDSGDmicro	8/27/2018	Average effective spread	0.00122853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122853
		Average book depth at 3 price increments	NA

USDSGDmicro	8/28/2018	Average effective spread	0.0013352
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0013352
		Average book depth at 3 price increments	NA

USDSGDmicro	8/29/2018	Average effective spread	0.00122853
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122853
		Average book depth at 3 price increments	NA

USDSGDmicro	8/30/2018	Average effective spread	0.00123413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123413
		Average book depth at 3 price increments	NA

USDSGDmicro	8/31/2018	Average effective spread	0.00124695
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124695
		Average book depth at 3 price increments	NA

USDSGDmicro	9/3/2018	Average effective spread	0.00155261
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00155261
		Average book depth at 3 price increments	NA

USDSGDmicro	9/4/2018	Average effective spread	0.00123369
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123369
		Average book depth at 3 price increments	NA

USDSGDmicro	9/5/2018	Average effective spread	0.00125118
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125118
		Average book depth at 3 price increments	NA

USDSGDmicro	9/6/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGDmicro	9/7/2018	Average effective spread	0.00124722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124722
		Average book depth at 3 price increments	NA

USDSGDmicro	9/10/2018	Average effective spread	0.00123397
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123397
		Average book depth at 3 price increments	NA

USDSGDmicro	9/11/2018	Average effective spread	0.00125052
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125052
		Average book depth at 3 price increments	NA

USDSGDmicro	9/12/2018	Average effective spread	0.00123333
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123333
		Average book depth at 3 price increments	NA

USDSGDmicro	9/13/2018	Average effective spread	0.00128032
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00128032
		Average book depth at 3 price increments	NA

USDSGDmicro	9/14/2018	Average effective spread	0.00152698
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00152698
		Average book depth at 3 price increments	NA

USDSGDmicro	9/17/2018	Average effective spread	0.00125362
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125362
		Average book depth at 3 price increments	NA

USDSGDmicro	9/18/2018	Average effective spread	0.00146559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00146559
		Average book depth at 3 price increments	NA

USDSGDmicro	9/19/2018	Average effective spread	0.00123654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123654
		Average book depth at 3 price increments	NA

USDSGDmicro	9/20/2018	Average effective spread	0.00123013
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123013
		Average book depth at 3 price increments	NA

USDSGDmicro	9/21/2018	Average effective spread	0.00137829
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00137829
		Average book depth at 3 price increments	NA

USDSGDmicro	9/24/2018	Average effective spread	0.00124508
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124508
		Average book depth at 3 price increments	NA

USDSGDmicro	9/26/2018	Average effective spread	0.00125683
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00125683
		Average book depth at 3 price increments	NA

USDSGDmicro	9/27/2018	Average effective spread	0.00123562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00123562
		Average book depth at 3 price increments	NA

USDSGDmicro	9/28/2018	Average effective spread	0.00124081
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124081
		Average book depth at 3 price increments	NA

USDTRY	7/2/2018	Average effective spread	0.00055825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055825
		Average book depth at 3 price increments	NA

USDTRY	7/3/2018	Average effective spread	0.00055952
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055952
		Average book depth at 3 price increments	NA

USDTRY	7/4/2018	Average effective spread	0.00046431
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046431
		Average book depth at 3 price increments	NA

USDTRY	7/5/2018	Average effective spread	0.00050165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050165
		Average book depth at 3 price increments	NA

USDTRY	7/6/2018	Average effective spread	0.00048238
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048238
		Average book depth at 3 price increments	NA

USDTRY	7/9/2018	Average effective spread	0.00071219
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071219
		Average book depth at 3 price increments	NA

USDTRY	7/10/2018	Average effective spread	0.00060627
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060627
		Average book depth at 3 price increments	NA

USDTRY	7/11/2018	Average effective spread	0.00056037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056037
		Average book depth at 3 price increments	NA

USDTRY	7/12/2018	Average effective spread	0.00068576
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068576
		Average book depth at 3 price increments	NA

USDTRY	7/13/2018	Average effective spread	0.00067567
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067567
		Average book depth at 3 price increments	NA

USDTRY	7/16/2018	Average effective spread	0.00054061
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054061
		Average book depth at 3 price increments	NA

USDTRY	7/17/2018	Average effective spread	0.00052488
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052488
		Average book depth at 3 price increments	NA

USDTRY	7/18/2018	Average effective spread	0.00058047
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058047
		Average book depth at 3 price increments	NA

USDTRY	7/19/2018	Average effective spread	0.00059289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059289
		Average book depth at 3 price increments	NA

USDTRY	7/20/2018	Average effective spread	0.00049318
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049318
		Average book depth at 3 price increments	NA

USDTRY	7/23/2018	Average effective spread	0.00048447
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048447
		Average book depth at 3 price increments	NA

USDTRY	7/24/2018	Average effective spread	0.00063819
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063819
		Average book depth at 3 price increments	NA

USDTRY	7/25/2018	Average effective spread	0.00053823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053823
		Average book depth at 3 price increments	NA

USDTRY	7/26/2018	Average effective spread	0.00060838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060838
		Average book depth at 3 price increments	NA

USDTRY	7/27/2018	Average effective spread	0.00054143
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054143
		Average book depth at 3 price increments	NA

USDTRY	7/30/2018	Average effective spread	0.00044796
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044796
		Average book depth at 3 price increments	NA

USDTRY	7/31/2018	Average effective spread	0.00052525
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052525
		Average book depth at 3 price increments	NA

USDTRY	8/1/2018	Average effective spread	0.00066066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066066
		Average book depth at 3 price increments	NA

USDTRY	8/2/2018	Average effective spread	0.00065435
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065435
		Average book depth at 3 price increments	NA

USDTRY	8/3/2018	Average effective spread	0.00066344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066344
		Average book depth at 3 price increments	NA

USDTRY	8/6/2018	Average effective spread	0.0008019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008019
		Average book depth at 3 price increments	NA

USDTRY	8/7/2018	Average effective spread	0.00088344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088344
		Average book depth at 3 price increments	NA

USDTRY	8/8/2018	Average effective spread	0.00083846
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083846
		Average book depth at 3 price increments	NA

USDTRY	8/9/2018	Average effective spread	0.00079446
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079446
		Average book depth at 3 price increments	NA

USDTRY	8/10/2018	Average effective spread	0.00236234
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00236234
		Average book depth at 3 price increments	NA

USDTRY	8/13/2018	Average effective spread	0.00667415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00667415
		Average book depth at 3 price increments	NA

USDTRY	8/14/2018	Average effective spread	0.00746315
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00746315
		Average book depth at 3 price increments	NA

USDTRY	8/15/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY	8/16/2018	Average effective spread	0.00765863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00765863
		Average book depth at 3 price increments	NA

USDTRY	8/20/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY	8/21/2018	Average effective spread	0.00762177
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00762177
		Average book depth at 3 price increments	NA

USDTRY	8/22/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY	8/23/2018	Average effective spread	0.00742337
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00742337
		Average book depth at 3 price increments	NA

USDTRY	8/24/2018	Average effective spread	0.00736441
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00736441
		Average book depth at 3 price increments	NA

USDTRY	8/27/2018	Average effective spread	0.00739668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00739668
		Average book depth at 3 price increments	NA

USDTRY	8/28/2018	Average effective spread	0.00740519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00740519
		Average book depth at 3 price increments	NA

USDTRY	8/29/2018	Average effective spread	0.00744803
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00744803
		Average book depth at 3 price increments	NA

USDTRY	8/30/2018	Average effective spread	0.0074885
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0074885
		Average book depth at 3 price increments	NA

USDTRY	8/31/2018	Average effective spread	0.00773936
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00773936
		Average book depth at 3 price increments	NA

USDTRY	9/3/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY	9/4/2018	Average effective spread	0.00736607
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00736607
		Average book depth at 3 price increments	NA

USDTRY	9/5/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY	9/6/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY	9/7/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY	9/10/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY	9/11/2018	Average effective spread	0.00560593
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00560593
		Average book depth at 3 price increments	NA

USDTRY	9/12/2018	Average effective spread	0.00542169
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00542169
		Average book depth at 3 price increments	NA

USDTRY	9/13/2018	Average effective spread	0.00604831
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00604831
		Average book depth at 3 price increments	NA

USDTRY	9/14/2018	Average effective spread	0.00530535
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00530535
		Average book depth at 3 price increments	NA

USDTRY	9/17/2018	Average effective spread	0.00584468
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00584468
		Average book depth at 3 price increments	NA

USDTRY	9/18/2018	Average effective spread	0.00544807
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00544807
		Average book depth at 3 price increments	NA

USDTRY	9/19/2018	Average effective spread	0.00514503
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00514503
		Average book depth at 3 price increments	NA

USDTRY	9/20/2018	Average effective spread	0.00565222
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00565222
		Average book depth at 3 price increments	NA

USDTRY	9/21/2018	Average effective spread	0.00531126
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00531126
		Average book depth at 3 price increments	NA

USDTRY	9/24/2018	Average effective spread	0.00508638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00508638
		Average book depth at 3 price increments	NA

USDTRY	9/25/2018	Average effective spread	0.00505494
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00505494
		Average book depth at 3 price increments	NA

USDTRY	9/26/2018	Average effective spread	0.00415424
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00415424
		Average book depth at 3 price increments	NA

USDTRY	9/27/2018	Average effective spread	0.00379622
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00379622
		Average book depth at 3 price increments	NA

USDTRY	9/28/2018	Average effective spread	0.00403871
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00403871
		Average book depth at 3 price increments	NA

USDTRY.	7/2/2018	Average effective spread	0.0003996
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0003996
		Average book depth at 3 price increments	NA

USDTRY.	7/3/2018	Average effective spread	0.00065929
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065929
		Average book depth at 3 price increments	NA

USDTRY.	7/4/2018	Average effective spread	0.00046188
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046188
		Average book depth at 3 price increments	NA

USDTRY.	7/5/2018	Average effective spread	0.00034103
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034103
		Average book depth at 3 price increments	NA

USDTRY.	7/6/2018	Average effective spread	0.00036485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036485
		Average book depth at 3 price increments	NA

USDTRY.	7/9/2018	Average effective spread	0.00054817
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054817
		Average book depth at 3 price increments	NA

USDTRY.	7/10/2018	Average effective spread	0.00047606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047606
		Average book depth at 3 price increments	NA

USDTRY.	7/11/2018	Average effective spread	0.00046633
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046633
		Average book depth at 3 price increments	NA

USDTRY.	7/12/2018	Average effective spread	0.00080797
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080797
		Average book depth at 3 price increments	NA

USDTRY.	7/13/2018	Average effective spread	0.00063485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063485
		Average book depth at 3 price increments	NA

USDTRY.	7/16/2018	Average effective spread	0.00034134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00034134
		Average book depth at 3 price increments	NA

USDTRY.	7/17/2018	Average effective spread	0.00046037
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00046037
		Average book depth at 3 price increments	NA

USDTRY.	7/18/2018	Average effective spread	0.00044748
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044748
		Average book depth at 3 price increments	NA

USDTRY.	7/19/2018	Average effective spread	0.00036501
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036501
		Average book depth at 3 price increments	NA

USDTRY.	7/20/2018	Average effective spread	0.00051838
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051838
		Average book depth at 3 price increments	NA

USDTRY.	7/23/2018	Average effective spread	0.00033023
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00033023
		Average book depth at 3 price increments	NA

USDTRY.	7/24/2018	Average effective spread	0.00079266
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079266
		Average book depth at 3 price increments	NA

USDTRY.	7/25/2018	Average effective spread	0.00048913
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048913
		Average book depth at 3 price increments	NA

USDTRY.	7/26/2018	Average effective spread	0.00042781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042781
		Average book depth at 3 price increments	NA

USDTRY.	7/27/2018	Average effective spread	0.00036394
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036394
		Average book depth at 3 price increments	NA

USDTRY.	7/30/2018	Average effective spread	0.00036517
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00036517
		Average book depth at 3 price increments	NA

USDTRY.	7/31/2018	Average effective spread	0.00038042
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00038042
		Average book depth at 3 price increments	NA

USDTRY.	8/1/2018	Average effective spread	0.00048444
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048444
		Average book depth at 3 price increments	NA

USDTRY.	8/2/2018	Average effective spread	0.00066485
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066485
		Average book depth at 3 price increments	NA

USDTRY.	8/3/2018	Average effective spread	0.00058824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058824
		Average book depth at 3 price increments	NA

USDTRY.	8/6/2018	Average effective spread	0.00072561
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072561
		Average book depth at 3 price increments	NA

USDTRY.	8/7/2018	Average effective spread	0.00097008
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00097008
		Average book depth at 3 price increments	NA

USDTRY.	8/8/2018	Average effective spread	0.00062279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062279
		Average book depth at 3 price increments	NA

USDTRY.	8/9/2018	Average effective spread	0.00074088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074088
		Average book depth at 3 price increments	NA

USDTRY.	8/10/2018	Average effective spread	0.00244264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00244264
		Average book depth at 3 price increments	NA

USDTRY.	8/13/2018	Average effective spread	0.00598809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00598809
		Average book depth at 3 price increments	NA

USDTRY.	8/14/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	8/16/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	8/20/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	8/21/2018	Average effective spread	0.00837552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00837552
		Average book depth at 3 price increments	NA

USDTRY.	8/22/2018	Average effective spread	0.00797775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00797775
		Average book depth at 3 price increments	NA

USDTRY.	8/23/2018	Average effective spread	0.00817124
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00817124
		Average book depth at 3 price increments	NA

USDTRY.	8/24/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	8/27/2018	Average effective spread	0.0074342
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0074342
		Average book depth at 3 price increments	NA

USDTRY.	8/28/2018	Average effective spread	0.00841661
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00841661
		Average book depth at 3 price increments	NA

USDTRY.	8/29/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	8/30/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	8/31/2018	Average effective spread	0.00857981
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00857981
		Average book depth at 3 price increments	NA

USDTRY.	9/3/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	9/5/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	9/6/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	9/7/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	9/10/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	9/11/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRY.	9/12/2018	Average effective spread	0.00528475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00528475
		Average book depth at 3 price increments	NA

USDTRY.	9/13/2018	Average effective spread	0.00620165
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00620165
		Average book depth at 3 price increments	NA

USDTRY.	9/14/2018	Average effective spread	0.00502531
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00502531
		Average book depth at 3 price increments	NA

USDTRY.	9/17/2018	Average effective spread	0.00483574
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00483574
		Average book depth at 3 price increments	NA

USDTRY.	9/18/2018	Average effective spread	0.00497956
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00497956
		Average book depth at 3 price increments	NA

USDTRY.	9/19/2018	Average effective spread	0.00584244
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00584244
		Average book depth at 3 price increments	NA

USDTRY.	9/20/2018	Average effective spread	0.00464372
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00464372
		Average book depth at 3 price increments	NA

USDTRY.	9/21/2018	Average effective spread	0.004638
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.004638
		Average book depth at 3 price increments	NA

USDTRY.	9/24/2018	Average effective spread	0.004972
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.004972
		Average book depth at 3 price increments	NA

USDTRY.	9/25/2018	Average effective spread	0.00476874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00476874
		Average book depth at 3 price increments	NA

USDTRY.	9/26/2018	Average effective spread	0.0040781
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0040781
		Average book depth at 3 price increments	NA

USDTRY.	9/27/2018	Average effective spread	0.00378002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00378002
		Average book depth at 3 price increments	NA

USDTRY.	9/28/2018	Average effective spread	0.00395815
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00395815
		Average book depth at 3 price increments	NA

USDTRYmicro	7/2/2018	Average effective spread	0.00063903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063903
		Average book depth at 3 price increments	NA

USDTRYmicro	7/3/2018	Average effective spread	0.00070157
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070157
		Average book depth at 3 price increments	NA

USDTRYmicro	7/4/2018	Average effective spread	0.00052741
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052741
		Average book depth at 3 price increments	NA

USDTRYmicro	7/5/2018	Average effective spread	0.00058054
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058054
		Average book depth at 3 price increments	NA

USDTRYmicro	7/6/2018	Average effective spread	0.00050594
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050594
		Average book depth at 3 price increments	NA

USDTRYmicro	7/9/2018	Average effective spread	0.00065634
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065634
		Average book depth at 3 price increments	NA

USDTRYmicro	7/10/2018	Average effective spread	0.00060688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060688
		Average book depth at 3 price increments	NA

USDTRYmicro	7/11/2018	Average effective spread	0.00058066
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058066
		Average book depth at 3 price increments	NA

USDTRYmicro	7/12/2018	Average effective spread	0.00074164
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074164
		Average book depth at 3 price increments	NA

USDTRYmicro	7/13/2018	Average effective spread	0.00070095
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070095
		Average book depth at 3 price increments	NA

USDTRYmicro	7/16/2018	Average effective spread	0.00054022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00054022
		Average book depth at 3 price increments	NA

USDTRYmicro	7/17/2018	Average effective spread	0.00053603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053603
		Average book depth at 3 price increments	NA

USDTRYmicro	7/18/2018	Average effective spread	0.00058211
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058211
		Average book depth at 3 price increments	NA

USDTRYmicro	7/19/2018	Average effective spread	0.00056674
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056674
		Average book depth at 3 price increments	NA

USDTRYmicro	7/20/2018	Average effective spread	0.0004892
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004892
		Average book depth at 3 price increments	NA

USDTRYmicro	7/23/2018	Average effective spread	0.00050604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050604
		Average book depth at 3 price increments	NA

USDTRYmicro	7/24/2018	Average effective spread	0.0006524
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006524
		Average book depth at 3 price increments	NA

USDTRYmicro	7/25/2018	Average effective spread	0.00055155
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055155
		Average book depth at 3 price increments	NA

USDTRYmicro	7/26/2018	Average effective spread	0.0006022
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006022
		Average book depth at 3 price increments	NA

USDTRYmicro	7/27/2018	Average effective spread	0.00053818
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053818
		Average book depth at 3 price increments	NA

USDTRYmicro	7/30/2018	Average effective spread	0.00047271
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047271
		Average book depth at 3 price increments	NA

USDTRYmicro	7/31/2018	Average effective spread	0.00051863
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051863
		Average book depth at 3 price increments	NA

USDTRYmicro	8/1/2018	Average effective spread	0.00063814
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063814
		Average book depth at 3 price increments	NA

USDTRYmicro	8/2/2018	Average effective spread	0.00068491
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068491
		Average book depth at 3 price increments	NA

USDTRYmicro	8/3/2018	Average effective spread	0.00065125
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065125
		Average book depth at 3 price increments	NA

USDTRYmicro	8/6/2018	Average effective spread	0.00082308
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082308
		Average book depth at 3 price increments	NA

USDTRYmicro	8/7/2018	Average effective spread	0.00090366
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090366
		Average book depth at 3 price increments	NA

USDTRYmicro	8/8/2018	Average effective spread	0.00075573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075573
		Average book depth at 3 price increments	NA

USDTRYmicro	8/9/2018	Average effective spread	0.00079538
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079538
		Average book depth at 3 price increments	NA

USDTRYmicro	8/10/2018	Average effective spread	0.00239559
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00239559
		Average book depth at 3 price increments	NA

USDTRYmicro	8/13/2018	Average effective spread	0.00681235
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00681235
		Average book depth at 3 price increments	NA

USDTRYmicro	8/14/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRYmicro	8/15/2018	Average effective spread	0.00754867
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00754867
		Average book depth at 3 price increments	NA

USDTRYmicro	8/16/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRYmicro	8/17/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRYmicro	8/20/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRYmicro	8/21/2018	Average effective spread	0.00742086
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00742086
		Average book depth at 3 price increments	NA

USDTRYmicro	8/22/2018	Average effective spread	0.00738252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00738252
		Average book depth at 3 price increments	NA

USDTRYmicro	8/23/2018	Average effective spread	0.00760684
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00760684
		Average book depth at 3 price increments	NA

USDTRYmicro	8/24/2018	Average effective spread	0.00739677
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00739677
		Average book depth at 3 price increments	NA

USDTRYmicro	8/27/2018	Average effective spread	0.00744036
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00744036
		Average book depth at 3 price increments	NA

USDTRYmicro	8/28/2018	Average effective spread	0.00754197
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00754197
		Average book depth at 3 price increments	NA

USDTRYmicro	8/29/2018	Average effective spread	0.00746808
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00746808
		Average book depth at 3 price increments	NA

USDTRYmicro	8/30/2018	Average effective spread	0.00747497
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00747497
		Average book depth at 3 price increments	NA

USDTRYmicro	8/31/2018	Average effective spread	0.00757088
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00757088
		Average book depth at 3 price increments	NA

USDTRYmicro	9/3/2018	Average effective spread	0.00736093
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00736093
		Average book depth at 3 price increments	NA

USDTRYmicro	9/4/2018	Average effective spread	0.00736852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00736852
		Average book depth at 3 price increments	NA

USDTRYmicro	9/5/2018	Average effective spread	0.00733903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00733903
		Average book depth at 3 price increments	NA

USDTRYmicro	9/6/2018	Average effective spread	0.00735823
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735823
		Average book depth at 3 price increments	NA

USDTRYmicro	9/7/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRYmicro	9/10/2018	Average effective spread	0.00735412
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00735412
		Average book depth at 3 price increments	NA

USDTRYmicro	9/11/2018	Average effective spread	0.00552693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00552693
		Average book depth at 3 price increments	NA

USDTRYmicro	9/12/2018	Average effective spread	0.00537482
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00537482
		Average book depth at 3 price increments	NA

USDTRYmicro	9/13/2018	Average effective spread	0.00588974
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00588974
		Average book depth at 3 price increments	NA

USDTRYmicro	9/14/2018	Average effective spread	0.00504082
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00504082
		Average book depth at 3 price increments	NA

USDTRYmicro	9/17/2018	Average effective spread	0.00543787
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00543787
		Average book depth at 3 price increments	NA

USDTRYmicro	9/18/2018	Average effective spread	0.00503802
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00503802
		Average book depth at 3 price increments	NA

USDTRYmicro	9/19/2018	Average effective spread	0.00490649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00490649
		Average book depth at 3 price increments	NA

USDTRYmicro	9/20/2018	Average effective spread	0.00528108
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00528108
		Average book depth at 3 price increments	NA

USDTRYmicro	9/21/2018	Average effective spread	0.0056852
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0056852
		Average book depth at 3 price increments	NA

USDTRYmicro	9/24/2018	Average effective spread	0.00536925
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00536925
		Average book depth at 3 price increments	NA

USDTRYmicro	9/25/2018	Average effective spread	0.00524107
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00524107
		Average book depth at 3 price increments	NA

USDTRYmicro	9/26/2018	Average effective spread	0.00428732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00428732
		Average book depth at 3 price increments	NA

USDTRYmicro	9/27/2018	Average effective spread	0.0039889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0039889
		Average book depth at 3 price increments	NA

USDTRYmicro	9/28/2018	Average effective spread	0.00378654
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00378654
		Average book depth at 3 price increments	NA

USDX-DEC18	9/13/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/14/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/17/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/18/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/19/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/20/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/21/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/24/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/25/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/26/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/27/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-DEC18	9/28/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/2/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/3/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/4/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/5/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/6/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/9/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/10/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/11/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/12/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	7/13/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	7/16/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	7/17/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	7/18/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	7/19/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	7/20/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/23/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/24/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/25/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/26/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/27/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/30/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	7/31/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/1/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/2/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/3/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/6/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/7/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/8/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/9/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/10/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/13/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/14/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/15/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/16/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/17/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/20/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/21/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/22/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	8/23/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	8/24/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	8/27/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	8/28/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	8/29/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	8/30/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDx-SEP18	8/31/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/3/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/4/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/5/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/6/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/7/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/10/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/11/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/12/2018	Average effective spread	0.04393789
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.04393789
		Average book depth at 3 price increments	NA

USDX-SEP18	9/14/2018	Average effective spread	0.05646019
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.05646019
		Average book depth at 3 price increments	NA

USDZAR	7/2/2018	Average effective spread	0.00075528
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075528
		Average book depth at 3 price increments	NA

USDZAR	7/3/2018	Average effective spread	0.00073465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073465
		Average book depth at 3 price increments	NA

USDZAR	7/4/2018	Average effective spread	0.00114635
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114635
		Average book depth at 3 price increments	NA

USDZAR	7/5/2018	Average effective spread	0.00069523
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069523
		Average book depth at 3 price increments	NA

USDZAR	7/6/2018	Average effective spread	0.00072889
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072889
		Average book depth at 3 price increments	NA

USDZAR	7/9/2018	Average effective spread	0.00074946
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074946
		Average book depth at 3 price increments	NA

USDZAR	7/10/2018	Average effective spread	0.00077252
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077252
		Average book depth at 3 price increments	NA

USDZAR	7/11/2018	Average effective spread	0.00079058
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079058
		Average book depth at 3 price increments	NA

USDZAR	7/12/2018	Average effective spread	0.00070242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070242
		Average book depth at 3 price increments	NA

USDZAR	7/13/2018	Average effective spread	0.00067403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067403
		Average book depth at 3 price increments	NA

USDZAR	7/16/2018	Average effective spread	0.00072121
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072121
		Average book depth at 3 price increments	NA

USDZAR	7/17/2018	Average effective spread	0.00064268
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064268
		Average book depth at 3 price increments	NA

USDZAR	7/18/2018	Average effective spread	0.0007221
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007221
		Average book depth at 3 price increments	NA

USDZAR	7/19/2018	Average effective spread	0.00070552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070552
		Average book depth at 3 price increments	NA

USDZAR	7/20/2018	Average effective spread	0.00072516
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072516
		Average book depth at 3 price increments	NA

USDZAR	7/23/2018	Average effective spread	0.00071307
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071307
		Average book depth at 3 price increments	NA

USDZAR	7/24/2018	Average effective spread	0.00065467
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00065467
		Average book depth at 3 price increments	NA

USDZAR	7/25/2018	Average effective spread	0.00071597
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071597
		Average book depth at 3 price increments	NA

USDZAR	7/26/2018	Average effective spread	0.00076415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076415
		Average book depth at 3 price increments	NA

USDZAR	7/27/2018	Average effective spread	0.0007606
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007606
		Average book depth at 3 price increments	NA

USDZAR	7/30/2018	Average effective spread	0.00068826
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068826
		Average book depth at 3 price increments	NA

USDZAR	7/31/2018	Average effective spread	0.00073277
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073277
		Average book depth at 3 price increments	NA

USDZAR	8/1/2018	Average effective spread	0.0007977
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007977
		Average book depth at 3 price increments	NA

USDZAR	8/2/2018	Average effective spread	0.00068136
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068136
		Average book depth at 3 price increments	NA

USDZAR	8/3/2018	Average effective spread	0.00064732
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064732
		Average book depth at 3 price increments	NA

USDZAR	8/6/2018	Average effective spread	0.00075098
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075098
		Average book depth at 3 price increments	NA

USDZAR	8/7/2018	Average effective spread	0.00067051
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067051
		Average book depth at 3 price increments	NA

USDZAR	8/8/2018	Average effective spread	0.00075656
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075656
		Average book depth at 3 price increments	NA

USDZAR	8/9/2018	Average effective spread	0.00093184
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093184
		Average book depth at 3 price increments	NA

USDZAR	8/10/2018	Average effective spread	0.00113059
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113059
		Average book depth at 3 price increments	NA

USDZAR	8/13/2018	Average effective spread	0.00143549
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00143549
		Average book depth at 3 price increments	NA

USDZAR	8/14/2018	Average effective spread	0.00115636
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115636
		Average book depth at 3 price increments	NA

USDZAR	8/15/2018	Average effective spread	0.00115595
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115595
		Average book depth at 3 price increments	NA

USDZAR	8/16/2018	Average effective spread	0.00121604
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00121604
		Average book depth at 3 price increments	NA

USDZAR	8/17/2018	Average effective spread	0.00124825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00124825
		Average book depth at 3 price increments	NA

USDZAR	8/20/2018	Average effective spread	0.00116273
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116273
		Average book depth at 3 price increments	NA

USDZAR	8/21/2018	Average effective spread	0.00107089
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107089
		Average book depth at 3 price increments	NA

USDZAR	8/22/2018	Average effective spread	0.00107603
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107603
		Average book depth at 3 price increments	NA

USDZAR	8/23/2018	Average effective spread	0.00113756
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113756
		Average book depth at 3 price increments	NA

USDZAR	8/24/2018	Average effective spread	0.00105259
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105259
		Average book depth at 3 price increments	NA

USDZAR	8/27/2018	Average effective spread	0.00110977
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110977
		Average book depth at 3 price increments	NA

USDZAR	8/28/2018	Average effective spread	0.00113705
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00113705
		Average book depth at 3 price increments	NA

USDZAR	8/29/2018	Average effective spread	0.00099487
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099487
		Average book depth at 3 price increments	NA

USDZAR	8/30/2018	Average effective spread	0.00095775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00095775
		Average book depth at 3 price increments	NA

USDZAR	8/31/2018	Average effective spread	0.00094106
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094106
		Average book depth at 3 price increments	NA

USDZAR	9/3/2018	Average effective spread	0.00094552
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094552
		Average book depth at 3 price increments	NA

USDZAR	9/4/2018	Average effective spread	0.00087676
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087676
		Average book depth at 3 price increments	NA

USDZAR	9/5/2018	Average effective spread	0.000931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000931
		Average book depth at 3 price increments	NA

USDZAR	9/6/2018	Average effective spread	0.00086767
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086767
		Average book depth at 3 price increments	NA

USDZAR	9/7/2018	Average effective spread	0.00093615
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093615
		Average book depth at 3 price increments	NA

USDZAR	9/10/2018	Average effective spread	0.00094916
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094916
		Average book depth at 3 price increments	NA

USDZAR	9/11/2018	Average effective spread	0.00089938
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089938
		Average book depth at 3 price increments	NA

USDZAR	9/12/2018	Average effective spread	0.00084804
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084804
		Average book depth at 3 price increments	NA

USDZAR	9/13/2018	Average effective spread	0.00089671
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089671
		Average book depth at 3 price increments	NA

USDZAR	9/14/2018	Average effective spread	0.00086724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086724
		Average book depth at 3 price increments	NA

USDZAR	9/17/2018	Average effective spread	0.00088587
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088587
		Average book depth at 3 price increments	NA

USDZAR	9/18/2018	Average effective spread	0.00092844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092844
		Average book depth at 3 price increments	NA

USDZAR	9/19/2018	Average effective spread	0.00089585
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089585
		Average book depth at 3 price increments	NA

USDZAR	9/20/2018	Average effective spread	0.00080866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080866
		Average book depth at 3 price increments	NA

USDZAR	9/21/2018	Average effective spread	0.00075312
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075312
		Average book depth at 3 price increments	NA

USDZAR	9/24/2018	Average effective spread	0.00081693
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081693
		Average book depth at 3 price increments	NA

USDZAR	9/25/2018	Average effective spread	0.0008419
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008419
		Average book depth at 3 price increments	NA

USDZAR	9/26/2018	Average effective spread	0.00080262
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080262
		Average book depth at 3 price increments	NA

USDZAR	9/27/2018	Average effective spread	0.00081922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081922
		Average book depth at 3 price increments	NA

USDZAR	9/28/2018	Average effective spread	0.00081486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081486
		Average book depth at 3 price increments	NA

USDZAR.	7/2/2018	Average effective spread	0.00047703
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047703
		Average book depth at 3 price increments	NA

USDZAR.	7/3/2018	Average effective spread	0.00099465
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099465
		Average book depth at 3 price increments	NA

USDZAR.	7/4/2018	Average effective spread	0.00057097
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00057097
		Average book depth at 3 price increments	NA

USDZAR.	7/5/2018	Average effective spread	0.00063074
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00063074
		Average book depth at 3 price increments	NA

USDZAR.	7/6/2018	Average effective spread	0.00068639
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068639
		Average book depth at 3 price increments	NA

USDZAR.	7/9/2018	Average effective spread	0.00044475
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044475
		Average book depth at 3 price increments	NA

USDZAR.	7/10/2018	Average effective spread	0.00047708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00047708
		Average book depth at 3 price increments	NA

USDZAR.	7/11/2018	Average effective spread	0.0006257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006257
		Average book depth at 3 price increments	NA

USDZAR.	7/12/2018	Average effective spread	0.00045827
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00045827
		Average book depth at 3 price increments	NA

USDZAR.	7/13/2018	Average effective spread	0.00042874
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042874
		Average book depth at 3 price increments	NA

USDZAR.	7/16/2018	Average effective spread	0.00048519
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00048519
		Average book depth at 3 price increments	NA

USDZAR.	7/17/2018	Average effective spread	0.00042049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042049
		Average book depth at 3 price increments	NA

USDZAR.	7/18/2018	Average effective spread	0.00060866
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060866
		Average book depth at 3 price increments	NA

USDZAR.	7/19/2018	Average effective spread	0.00062123
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00062123
		Average book depth at 3 price increments	NA

USDZAR.	7/20/2018	Average effective spread	0.00049099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00049099
		Average book depth at 3 price increments	NA

USDZAR.	7/23/2018	Average effective spread	0.00093869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093869
		Average book depth at 3 price increments	NA

USDZAR.	7/24/2018	Average effective spread	0.0004543
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0004543
		Average book depth at 3 price increments	NA

USDZAR.	7/25/2018	Average effective spread	0.00053887
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053887
		Average book depth at 3 price increments	NA

USDZAR.	7/26/2018	Average effective spread	0.00059982
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00059982
		Average book depth at 3 price increments	NA

USDZAR.	7/27/2018	Average effective spread	0.00042544
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042544
		Average book depth at 3 price increments	NA

USDZAR.	7/30/2018	Average effective spread	0.00050707
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00050707
		Average book depth at 3 price increments	NA

USDZAR.	7/31/2018	Average effective spread	0.00053092
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00053092
		Average book depth at 3 price increments	NA

USDZAR.	8/1/2018	Average effective spread	0.00076345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076345
		Average book depth at 3 price increments	NA

USDZAR.	8/2/2018	Average effective spread	0.00044903
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00044903
		Average book depth at 3 price increments	NA

USDZAR.	8/3/2018	Average effective spread	0.00055477
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055477
		Average book depth at 3 price increments	NA

USDZAR.	8/6/2018	Average effective spread	0.00055824
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00055824
		Average book depth at 3 price increments	NA

USDZAR.	8/7/2018	Average effective spread	0.00081625
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081625
		Average book depth at 3 price increments	NA

USDZAR.	8/8/2018	Average effective spread	0.00042668
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00042668
		Average book depth at 3 price increments	NA

USDZAR.	8/9/2018	Average effective spread	0.00072865
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072865
		Average book depth at 3 price increments	NA

USDZAR.	8/13/2018	Average effective spread	0.00102274
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102274
		Average book depth at 3 price increments	NA

USDZAR.	8/14/2018	Average effective spread	0.00096466
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096466
		Average book depth at 3 price increments	NA

USDZAR.	8/15/2018	Average effective spread	0.00093849
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093849
		Average book depth at 3 price increments	NA

USDZAR.	8/16/2018	Average effective spread	0.00096954
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096954
		Average book depth at 3 price increments	NA

USDZAR.	8/17/2018	Average effective spread	0.00109284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00109284
		Average book depth at 3 price increments	NA

USDZAR.	8/20/2018	Average effective spread	0.00086882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086882
		Average book depth at 3 price increments	NA

USDZAR.	8/21/2018	Average effective spread	0.00105742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105742
		Average book depth at 3 price increments	NA

USDZAR.	8/22/2018	Average effective spread	0.00084923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084923
		Average book depth at 3 price increments	NA

USDZAR.	8/23/2018	Average effective spread	0.00084717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084717
		Average book depth at 3 price increments	NA

USDZAR.	8/24/2018	Average effective spread	0.00078843
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00078843
		Average book depth at 3 price increments	NA

USDZAR.	8/27/2018	Average effective spread	0.00084099
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084099
		Average book depth at 3 price increments	NA

USDZAR.	8/28/2018	Average effective spread	0.00096284
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096284
		Average book depth at 3 price increments	NA

USDZAR.	8/29/2018	Average effective spread	0.00089788
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00089788
		Average book depth at 3 price increments	NA

USDZAR.	8/30/2018	Average effective spread	0.00060601
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00060601
		Average book depth at 3 price increments	NA

USDZAR.	9/3/2018	Average effective spread	0.00080742
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080742
		Average book depth at 3 price increments	NA

USDZAR.	9/4/2018	Average effective spread	0.00064409
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00064409
		Average book depth at 3 price increments	NA

USDZAR.	9/5/2018	Average effective spread	0.00137279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00137279
		Average book depth at 3 price increments	NA

USDZAR.	9/7/2018	Average effective spread	0.00056272
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00056272
		Average book depth at 3 price increments	NA

USDZAR.	9/11/2018	Average effective spread	0.0005689
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0005689
		Average book depth at 3 price increments	NA

USDZAR.	9/14/2018	Average effective spread	0.00138722
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00138722
		Average book depth at 3 price increments	NA

USDZAR.	9/17/2018	Average effective spread	0.00058498
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058498
		Average book depth at 3 price increments	NA

USDZAR.	9/18/2018	Average effective spread	0.00052562
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00052562
		Average book depth at 3 price increments	NA

USDZAR.	9/19/2018	Average effective spread	0.000572
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.000572
		Average book depth at 3 price increments	NA

USDZAR.	9/20/2018	Average effective spread	0.00058869
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00058869
		Average book depth at 3 price increments	NA

USDZAR.	9/21/2018	Average effective spread	0.00066166
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066166
		Average book depth at 3 price increments	NA

USDZAR.	9/28/2018	Average effective spread	0.00051325
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00051325
		Average book depth at 3 price increments	NA

USDZARmicro	7/2/2018	Average effective spread	0.00066868
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066868
		Average book depth at 3 price increments	NA

USDZARmicro	7/3/2018	Average effective spread	0.00076078
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076078
		Average book depth at 3 price increments	NA

USDZARmicro	7/4/2018	Average effective spread	0.00082983
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00082983
		Average book depth at 3 price increments	NA

USDZARmicro	7/5/2018	Average effective spread	0.00067809
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00067809
		Average book depth at 3 price increments	NA

USDZARmicro	7/6/2018	Average effective spread	0.00072978
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072978
		Average book depth at 3 price increments	NA

USDZARmicro	7/9/2018	Average effective spread	0.0006882
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006882
		Average book depth at 3 price increments	NA

USDZARmicro	7/10/2018	Average effective spread	0.00073486
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00073486
		Average book depth at 3 price increments	NA

USDZARmicro	7/11/2018	Average effective spread	0.00081557
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00081557
		Average book depth at 3 price increments	NA

USDZARmicro	7/12/2018	Average effective spread	0.00076117
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00076117
		Average book depth at 3 price increments	NA

USDZARmicro	7/13/2018	Average effective spread	0.00066375
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00066375
		Average book depth at 3 price increments	NA

USDZARmicro	7/16/2018	Average effective spread	0.00070406
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070406
		Average book depth at 3 price increments	NA

USDZARmicro	7/17/2018	Average effective spread	0.00080344
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080344
		Average book depth at 3 price increments	NA

USDZARmicro	7/18/2018	Average effective spread	0.00069443
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069443
		Average book depth at 3 price increments	NA

USDZARmicro	7/19/2018	Average effective spread	0.00068469
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00068469
		Average book depth at 3 price increments	NA

USDZARmicro	7/20/2018	Average effective spread	0.0006881
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0006881
		Average book depth at 3 price increments	NA

USDZARmicro	7/23/2018	Average effective spread	0.00069329
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00069329
		Average book depth at 3 price increments	NA

USDZARmicro	7/24/2018	Average effective spread	0.0007733
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0007733
		Average book depth at 3 price increments	NA

USDZARmicro	7/25/2018	Average effective spread	0.00074922
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00074922
		Average book depth at 3 price increments	NA

USDZARmicro	7/26/2018	Average effective spread	0.00071931
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00071931
		Average book depth at 3 price increments	NA

USDZARmicro	7/27/2018	Average effective spread	0.00077923
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00077923
		Average book depth at 3 price increments	NA

USDZARmicro	7/30/2018	Average effective spread	0.00093413
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00093413
		Average book depth at 3 price increments	NA

USDZARmicro	7/31/2018	Average effective spread	0.00072304
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072304
		Average book depth at 3 price increments	NA

USDZARmicro	8/1/2018	Average effective spread	0.00080208
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00080208
		Average book depth at 3 price increments	NA

USDZARmicro	8/2/2018	Average effective spread	0.00070279
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070279
		Average book depth at 3 price increments	NA

USDZARmicro	8/3/2018	Average effective spread	0.00079062
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079062
		Average book depth at 3 price increments	NA

USDZARmicro	8/6/2018	Average effective spread	0.00072335
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00072335
		Average book depth at 3 price increments	NA

USDZARmicro	8/7/2018	Average effective spread	0.00070777
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00070777
		Average book depth at 3 price increments	NA

USDZARmicro	8/8/2018	Average effective spread	0.00075854
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00075854
		Average book depth at 3 price increments	NA

USDZARmicro	8/9/2018	Average effective spread	0.00096345
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00096345
		Average book depth at 3 price increments	NA

USDZARmicro	8/10/2018	Average effective spread	0.00122158
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00122158
		Average book depth at 3 price increments	NA

USDZARmicro	8/13/2018	Average effective spread	0.00151664
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00151664
		Average book depth at 3 price increments	NA

USDZARmicro	8/14/2018	Average effective spread	0.00111396
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111396
		Average book depth at 3 price increments	NA

USDZARmicro	8/15/2018	Average effective spread	0.00114002
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114002
		Average book depth at 3 price increments	NA

USDZARmicro	8/16/2018	Average effective spread	0.00127072
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00127072
		Average book depth at 3 price increments	NA

USDZARmicro	8/17/2018	Average effective spread	0.00115242
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00115242
		Average book depth at 3 price increments	NA

USDZARmicro	8/20/2018	Average effective spread	0.00110472
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00110472
		Average book depth at 3 price increments	NA

USDZARmicro	8/21/2018	Average effective spread	0.00119049
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119049
		Average book depth at 3 price increments	NA

USDZARmicro	8/22/2018	Average effective spread	0.00107573
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00107573
		Average book depth at 3 price increments	NA

USDZARmicro	8/23/2018	Average effective spread	0.00116403
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00116403
		Average book depth at 3 price increments	NA

USDZARmicro	8/24/2018	Average effective spread	0.00114436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00114436
		Average book depth at 3 price increments	NA

USDZARmicro	8/27/2018	Average effective spread	0.00119794
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00119794
		Average book depth at 3 price increments	NA

USDZARmicro	8/28/2018	Average effective spread	0.00117637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00117637
		Average book depth at 3 price increments	NA

USDZARmicro	8/29/2018	Average effective spread	0.00102739
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00102739
		Average book depth at 3 price increments	NA

USDZARmicro	8/30/2018	Average effective spread	0.0009161
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0009161
		Average book depth at 3 price increments	NA

USDZARmicro	8/31/2018	Average effective spread	0.00104937
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00104937
		Average book depth at 3 price increments	NA

USDZARmicro	9/3/2018	Average effective spread	0.00092579
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00092579
		Average book depth at 3 price increments	NA

USDZARmicro	9/4/2018	Average effective spread	0.00099112
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00099112
		Average book depth at 3 price increments	NA

USDZARmicro	9/5/2018	Average effective spread	0.00088231
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088231
		Average book depth at 3 price increments	NA

USDZARmicro	9/6/2018	Average effective spread	0.00090775
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090775
		Average book depth at 3 price increments	NA

USDZARmicro	9/7/2018	Average effective spread	0.00105774
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00105774
		Average book depth at 3 price increments	NA

USDZARmicro	9/10/2018	Average effective spread	0.0008415
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0008415
		Average book depth at 3 price increments	NA

USDZARmicro	9/11/2018	Average effective spread	0.00083717
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00083717
		Average book depth at 3 price increments	NA

USDZARmicro	9/12/2018	Average effective spread	0.00094289
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00094289
		Average book depth at 3 price increments	NA

USDZARmicro	9/13/2018	Average effective spread	0.00088973
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00088973
		Average book depth at 3 price increments	NA

USDZARmicro	9/14/2018	Average effective spread	0.00086069
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086069
		Average book depth at 3 price increments	NA

USDZARmicro	9/17/2018	Average effective spread	0.00086436
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086436
		Average book depth at 3 price increments	NA

USDZARmicro	9/18/2018	Average effective spread	0.00087371
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087371
		Average book depth at 3 price increments	NA

USDZARmicro	9/19/2018	Average effective spread	0.00087637
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00087637
		Average book depth at 3 price increments	NA

USDZARmicro	9/20/2018	Average effective spread	0.00086276
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086276
		Average book depth at 3 price increments	NA

USDZARmicro	9/21/2018	Average effective spread	0.00090688
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00090688
		Average book depth at 3 price increments	NA

USDZARmicro	9/24/2018	Average effective spread	0.00086793
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00086793
		Average book depth at 3 price increments	NA

USDZARmicro	9/25/2018	Average effective spread	0.00079896
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079896
		Average book depth at 3 price increments	NA

USDZARmicro	9/26/2018	Average effective spread	0.00111582
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00111582
		Average book depth at 3 price increments	NA

USDZARmicro	9/27/2018	Average effective spread	0.00079725
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00079725
		Average book depth at 3 price increments	NA

USDZARmicro	9/28/2018	Average effective spread	0.00084014
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00084014
		Average book depth at 3 price increments	NA

Valeo	7/17/2018	Average effective spread	0.13
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13
		Average book depth at 3 price increments	NA

Valeo	7/18/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Valeo	7/19/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Valeo	7/26/2018	Average effective spread	0.15
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.15
		Average book depth at 3 price increments	NA

Valeo	8/7/2018	Average effective spread	0.12
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12
		Average book depth at 3 price increments	NA

Valeo	9/10/2018	Average effective spread	0.1275
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1275
		Average book depth at 3 price increments	NA

Valeo	9/11/2018	Average effective spread	0.135
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.135
		Average book depth at 3 price increments	NA

Valeo	9/14/2018	Average effective spread	0.125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.125
		Average book depth at 3 price increments	NA

Valeo	9/18/2018	Average effective spread	0.14
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14
		Average book depth at 3 price increments	NA

Valeo	9/26/2018	Average effective spread	0.12666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12666667
		Average book depth at 3 price increments	NA

Valmet	9/10/2018	Average effective spread	0.055
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.055
		Average book depth at 3 price increments	NA

Valmet	9/11/2018	Average effective spread	0.065
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.065
		Average book depth at 3 price increments	NA

Veolia	7/9/2018	Average effective spread	0.0455
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0455
		Average book depth at 3 price increments	NA

Veolia	7/10/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Veolia	7/26/2018	Average effective spread	0.043
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.043
		Average book depth at 3 price increments	NA

Veolia	8/1/2018	Average effective spread	0.0505
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0505
		Average book depth at 3 price increments	NA

Veolia	8/10/2018	Average effective spread	0.048
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.048
		Average book depth at 3 price increments	NA

Veolia	8/15/2018	Average effective spread	0.053
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.053
		Average book depth at 3 price increments	NA

Verisign	7/9/2018	Average effective spread	0.28999007
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.28999007
		Average book depth at 3 price increments	NA

Verisign	9/4/2018	Average effective spread	0.20211429
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.20211429
		Average book depth at 3 price increments	NA

Verisign	9/5/2018	Average effective spread	0.72058139
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.72058139
		Average book depth at 3 price increments	NA

Verizon	7/5/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Verizon	7/6/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Verizon	7/11/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Verizon	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Verizon	7/16/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Verizon	7/17/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Verizon	7/23/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Verizon	7/24/2018	Average effective spread	0.06327056
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06327056
		Average book depth at 3 price increments	NA

Verizon	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Verizon	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

VF	7/16/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Viacom	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Viacom	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Viacom	8/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Viacom	8/15/2018	Average effective spread	0.05711926
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05711926
		Average book depth at 3 price increments	NA

Viacom	8/16/2018	Average effective spread	0.05448298
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05448298
		Average book depth at 3 price increments	NA

Viacom	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Viacom	8/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Viacom	8/28/2018	Average effective spread	0.05876693
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05876693
		Average book depth at 3 price increments	NA

Viacom	8/29/2018	Average effective spread	0.05419006
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05419006
		Average book depth at 3 price increments	NA

Viacom	8/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Viacom	8/31/2018	Average effective spread	0.06854311
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06854311
		Average book depth at 3 price increments	NA

Viacom	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Viacom	9/17/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Viacom	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Vicinity	7/13/2018	Average effective spread	0.01269809
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.01269809
		Average book depth at 3 price increments	NA

Vinci	7/9/2018	Average effective spread	0.18
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.18
		Average book depth at 3 price increments	NA

Vinci	7/10/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Vinci	7/23/2018	Average effective spread	0.22
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22
		Average book depth at 3 price increments	NA

Vinci	7/24/2018	Average effective spread	0.24
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.24
		Average book depth at 3 price increments	NA

Vinci	9/25/2018	Average effective spread	0.2
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.2
		Average book depth at 3 price increments	NA

Visa	7/5/2018	Average effective spread	0.1186323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1186323
		Average book depth at 3 price increments	NA

Visa	7/9/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Visa	7/12/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Visa	7/13/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Visa	7/16/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Visa	7/17/2018	Average effective spread	0.11072348
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11072348
		Average book depth at 3 price increments	NA

Visa	7/18/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Visa	7/19/2018	Average effective spread	0.11072348
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11072348
		Average book depth at 3 price increments	NA

Visa	7/20/2018	Average effective spread	0.10838013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10838013
		Average book depth at 3 price increments	NA

Visa	7/23/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Visa	7/24/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Visa	7/25/2018	Average effective spread	0.11130932
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11130932
		Average book depth at 3 price increments	NA

Visa	7/27/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Visa	7/30/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Visa	7/31/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Visa	8/1/2018	Average effective spread	0.10984472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10984472
		Average book depth at 3 price increments	NA

Visa	8/3/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Visa	8/6/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Visa	8/10/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Visa	8/13/2018	Average effective spread	0.10105715
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10105715
		Average book depth at 3 price increments	NA

Visa	8/15/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Visa	8/16/2018	Average effective spread	0.10838013
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10838013
		Average book depth at 3 price increments	NA

Visa	8/23/2018	Average effective spread	0.12741988
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12741988
		Average book depth at 3 price increments	NA

Visa	8/24/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Visa	8/28/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Visa	8/29/2018	Average effective spread	0.1186323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1186323
		Average book depth at 3 price increments	NA

Visa	8/30/2018	Average effective spread	0.09666336
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09666336
		Average book depth at 3 price increments	NA

Visa	9/4/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Visa	9/5/2018	Average effective spread	0.1186323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1186323
		Average book depth at 3 price increments	NA

Visa	9/6/2018	Average effective spread	0.12302609
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12302609
		Average book depth at 3 price increments	NA

Visa	9/7/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Visa	9/10/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Visa	9/12/2018	Average effective spread	0.14060125
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14060125
		Average book depth at 3 price increments	NA

Visa	9/13/2018	Average effective spread	0.11423851
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11423851
		Average book depth at 3 price increments	NA

Visa	9/14/2018	Average effective spread	0.13620746
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13620746
		Average book depth at 3 price increments	NA

Visa	9/17/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Visa	9/19/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Visa	9/20/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Viscofan	7/3/2018	Average effective spread	0.209
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.209
		Average book depth at 3 price increments	NA

Viscofan	7/19/2018	Average effective spread	0.159
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.159
		Average book depth at 3 price increments	NA

Viscofan	8/1/2018	Average effective spread	0.159
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.159
		Average book depth at 3 price increments	NA

Vivendi	8/22/2018	Average effective spread	0.063
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.063
		Average book depth at 3 price increments	NA

Vivendi	8/23/2018	Average effective spread	0.053
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.053
		Average book depth at 3 price increments	NA

Vivendi	8/30/2018	Average effective spread	0.053
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.053
		Average book depth at 3 price increments	NA

Vodafone	7/3/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	7/4/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Vodafone	7/5/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	7/6/2018	Average effective spread	0.00366907
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00366907
		Average book depth at 3 price increments	NA

Vodafone	7/9/2018	Average effective spread	0.00400262
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00400262
		Average book depth at 3 price increments	NA

Vodafone	7/11/2018	Average effective spread	0.00400262
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00400262
		Average book depth at 3 price increments	NA

Vodafone	7/12/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Vodafone	7/16/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	7/19/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	7/20/2018	Average effective spread	0.00418793
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00418793
		Average book depth at 3 price increments	NA

Vodafone	7/25/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	7/27/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Vodafone	7/30/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	7/31/2018	Average effective spread	0.00378026
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00378026
		Average book depth at 3 price increments	NA

Vodafone	8/1/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	8/2/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	8/14/2018	Average effective spread	0.00366907
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00366907
		Average book depth at 3 price increments	NA

Vodafone	8/15/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Vodafone	8/28/2018	Average effective spread	0.00396556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00396556
		Average book depth at 3 price increments	NA

Vodafone	8/29/2018	Average effective spread	0.00366907
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00366907
		Average book depth at 3 price increments	NA

Vodafone	8/30/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Vodafone	9/18/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	9/21/2018	Average effective spread	0.00389144
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00389144
		Average book depth at 3 price increments	NA

Vodafone	9/24/2018	Average effective spread	0.00411381
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.00411381
		Average book depth at 3 price increments	NA

Volkswagen	7/2/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	7/3/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	7/4/2018	Average effective spread	0.53666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.53666667
		Average book depth at 3 price increments	NA

Volkswagen	7/5/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	7/6/2018	Average effective spread	0.47
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47
		Average book depth at 3 price increments	NA

Volkswagen	7/10/2018	Average effective spread	0.48666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48666667
		Average book depth at 3 price increments	NA

Volkswagen	7/12/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	7/16/2018	Average effective spread	0.42
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42
		Average book depth at 3 price increments	NA

Volkswagen	7/17/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	7/18/2018	Average effective spread	0.47555556
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47555556
		Average book depth at 3 price increments	NA

Volkswagen	7/19/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	7/20/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	7/24/2018	Average effective spread	0.48
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48
		Average book depth at 3 price increments	NA

Volkswagen	7/25/2018	Average effective spread	0.48666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48666667
		Average book depth at 3 price increments	NA

Volkswagen	7/26/2018	Average effective spread	0.46
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.46
		Average book depth at 3 price increments	NA

Volkswagen	7/27/2018	Average effective spread	0.42
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42
		Average book depth at 3 price increments	NA

Volkswagen	7/30/2018	Average effective spread	0.47
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47
		Average book depth at 3 price increments	NA

Volkswagen	8/1/2018	Average effective spread	0.7825
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.7825
		Average book depth at 3 price increments	NA

Volkswagen	8/2/2018	Average effective spread	0.47
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47
		Average book depth at 3 price increments	NA

Volkswagen	8/8/2018	Average effective spread	0.42
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42
		Average book depth at 3 price increments	NA

Volkswagen	8/10/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	8/13/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	8/14/2018	Average effective spread	0.47
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47
		Average book depth at 3 price increments	NA

Volkswagen	8/15/2018	Average effective spread	0.50333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.50333333
		Average book depth at 3 price increments	NA

Volkswagen	8/17/2018	Average effective spread	0.47
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.47
		Average book depth at 3 price increments	NA

Volkswagen	8/20/2018	Average effective spread	0.57
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.57
		Average book depth at 3 price increments	NA

Volkswagen	8/21/2018	Average effective spread	0.42
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42
		Average book depth at 3 price increments	NA

Volkswagen	8/22/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	8/23/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	8/27/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	8/28/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	8/29/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	9/3/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	9/4/2018	Average effective spread	0.42
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.42
		Average book depth at 3 price increments	NA

Volkswagen	9/7/2018	Average effective spread	0.48
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48
		Average book depth at 3 price increments	NA

Volkswagen	9/10/2018	Average effective spread	0.48666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.48666667
		Average book depth at 3 price increments	NA

Volkswagen	9/11/2018	Average effective spread	0.45333333
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.45333333
		Average book depth at 3 price increments	NA

Volkswagen	9/13/2018	Average effective spread	0.43666667
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43666667
		Average book depth at 3 price increments	NA

Volkswagen	9/19/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	9/21/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	9/26/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volkswagen	9/27/2018	Average effective spread	0.52
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52
		Average book depth at 3 price increments	NA

Volvo	7/9/2018	Average effective spread	0.03393558
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03393558
		Average book depth at 3 price increments	NA

Volvo	7/10/2018	Average effective spread	0.03393558
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03393558
		Average book depth at 3 price increments	NA

Volvo	9/7/2018	Average effective spread	0.03393558
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.03393558
		Average book depth at 3 price increments	NA

Vonovia	7/6/2018	Average effective spread	0.0975
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0975
		Average book depth at 3 price increments	NA

Vonovia	9/19/2018	Average effective spread	0.09857143
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09857143
		Average book depth at 3 price increments	NA

Vonovia	9/21/2018	Average effective spread	0.095
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.095
		Average book depth at 3 price increments	NA

Vonovia	9/27/2018	Average effective spread	0.11
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11
		Average book depth at 3 price increments	NA

Walgreens	7/9/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Walgreens	7/10/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Walgreens	7/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Walgreens	7/18/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Walgreens	7/20/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Walgreens	7/23/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Walgreens	7/26/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Walgreens	7/27/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Walgreens	8/8/2018	Average effective spread	0.06590683
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06590683
		Average book depth at 3 price increments	NA

Walgreens	9/4/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WalMart	7/2/2018	Average effective spread	0.07381565
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07381565
		Average book depth at 3 price increments	NA

WalMart	7/3/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

WalMart	7/10/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

WalMart	7/11/2018	Average effective spread	0.07127702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07127702
		Average book depth at 3 price increments	NA

WalMart	7/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

WalMart	7/13/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

WalMart	7/18/2018	Average effective spread	0.08201739
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08201739
		Average book depth at 3 price increments	NA

WalMart	7/19/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

WalMart	7/20/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

WalMart	7/26/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

WalMart	7/30/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

WalMart	8/1/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

WalMart	8/3/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

WalMart	8/9/2018	Average effective spread	0.07615901
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07615901
		Average book depth at 3 price increments	NA

WalMart	8/10/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

WalMart	8/15/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

WalMart	8/16/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

WalMart	8/17/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

WalMart	8/20/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

WalMart	8/21/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

WalMart	9/18/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

WalMart	9/20/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

WalMart	9/21/2018	Average effective spread	0.07469441
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07469441
		Average book depth at 3 price increments	NA

WalMart	9/24/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

WalMart	9/26/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

WellsFargo	7/13/2018	Average effective spread	0.05565466
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05565466
		Average book depth at 3 price increments	NA

WellsFargo	7/24/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	7/30/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

WellsFargo	8/2/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

WellsFargo	8/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	8/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	8/14/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	8/16/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	8/29/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	9/7/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	9/13/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	9/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	9/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WellsFargo	9/28/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Wendys	9/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Wendys	9/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Wesfarmers	7/6/2018	Average effective spread	0.13586957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13586957
		Average book depth at 3 price increments	NA

Wesfarmers	7/18/2018	Average effective spread	0.13459976
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13459976
		Average book depth at 3 price increments	NA

Wesfarmers	8/7/2018	Average effective spread	0.14063135
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14063135
		Average book depth at 3 price increments	NA

Wesfarmers	8/22/2018	Average effective spread	0.14856766
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14856766
		Average book depth at 3 price increments	NA

Wesfarmers	8/23/2018	Average effective spread	0.14063135
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.14063135
		Average book depth at 3 price increments	NA

Wesfarmers	9/4/2018	Average effective spread	0.13809173
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13809173
		Average book depth at 3 price increments	NA

Wesfarmers	9/24/2018	Average effective spread	0.13777428
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13777428
		Average book depth at 3 price increments	NA

Western Digital	7/3/2018	Average effective spread	0.11130932
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11130932
		Average book depth at 3 price increments	NA

Western Digital	7/5/2018	Average effective spread	0.10984472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10984472
		Average book depth at 3 price increments	NA

Western Digital	7/10/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	7/11/2018	Average effective spread	0.09226957
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09226957
		Average book depth at 3 price increments	NA

Western Digital	7/12/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	7/13/2018	Average effective spread	0.08494659
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08494659
		Average book depth at 3 price increments	NA

Western Digital	7/16/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	7/17/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	7/19/2018	Average effective spread	0.08260323
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08260323
		Average book depth at 3 price increments	NA

Western Digital	7/23/2018	Average effective spread	0.07205814
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07205814
		Average book depth at 3 price increments	NA

Western Digital	7/24/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Western Digital	7/25/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Western Digital	7/26/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Western Digital	7/27/2018	Average effective spread	0.09506562
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09506562
		Average book depth at 3 price increments	NA

Western Digital	7/30/2018	Average effective spread	0.08201739
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08201739
		Average book depth at 3 price increments	NA

Western Digital	7/31/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Western Digital	8/1/2018	Average effective spread	0.10545093
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10545093
		Average book depth at 3 price increments	NA

Western Digital	8/2/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Western Digital	8/3/2018	Average effective spread	0.07615901
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07615901
		Average book depth at 3 price increments	NA

Western Digital	8/8/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Western Digital	8/13/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Western Digital	8/15/2018	Average effective spread	0.07322982
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07322982
		Average book depth at 3 price increments	NA

Western Digital	8/20/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	8/21/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Western Digital	8/22/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Western Digital	8/23/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	8/27/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Western Digital	8/29/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Western Digital	9/4/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	9/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Western Digital	9/6/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	9/11/2018	Average effective spread	0.09490584
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09490584
		Average book depth at 3 price increments	NA

Western Digital	9/13/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Western Digital	9/18/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Western Digital	9/19/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Western Digital	9/20/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Western Digital	9/21/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Western Digital	9/24/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Western Digital	9/25/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

WesternUni	7/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WesternUni	7/26/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WesternUni	7/31/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WesternUni	8/1/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

WesternUni	8/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WesternUni	8/17/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WesternUni	8/20/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Westpac	7/6/2018	Average effective spread	0.09523568
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09523568
		Average book depth at 3 price increments	NA

Westpac	7/12/2018	Average effective spread	0.09396587
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09396587
		Average book depth at 3 price increments	NA

Westpac	7/13/2018	Average effective spread	0.0957436
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0957436
		Average book depth at 3 price increments	NA

Westpac	7/20/2018	Average effective spread	0.09396587
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09396587
		Average book depth at 3 price increments	NA

Westpac	8/23/2018	Average effective spread	0.09523568
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09523568
		Average book depth at 3 price increments	NA

Westpac	8/29/2018	Average effective spread	0.09396587
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09396587
		Average book depth at 3 price increments	NA

Westpac	9/17/2018	Average effective spread	0.09348969
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09348969
		Average book depth at 3 price increments	NA

Westpac	9/18/2018	Average effective spread	0.09380714
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09380714
		Average book depth at 3 price increments	NA

Westpac	9/19/2018	Average effective spread	0.09523568
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09523568
		Average book depth at 3 price increments	NA

Westpac	9/21/2018	Average effective spread	0.09544731
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09544731
		Average book depth at 3 price increments	NA

Weyerhaeuser	7/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Weyerhaeuser	7/30/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

WHEAT-DEC18	8/30/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/4/2018	Average effective spread	0.02226186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02226186
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/5/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/6/2018	Average effective spread	0.02054096
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02054096
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/7/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/10/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/11/2018	Average effective spread	0.02196894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02196894
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/12/2018	Average effective spread	0.02196894
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02196894
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/13/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/14/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/17/2018	Average effective spread	0.02184341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02184341
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/18/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/19/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/20/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/21/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/24/2018	Average effective spread	0.02226186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02226186
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/25/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-DEC18	9/28/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/2/2018	Average effective spread	0.02226186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02226186
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/3/2018	Average effective spread	0.02189571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02189571
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/5/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/6/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/10/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/11/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/12/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/16/2018	Average effective spread	0.02226186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02226186
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/17/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/18/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/19/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/25/2018	Average effective spread	0.02174926
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02174926
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/26/2018	Average effective spread	0.02207879
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02207879
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/27/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/30/2018	Average effective spread	0.02189571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02189571
		Average book depth at 3 price increments	NA

WHEAT-SEP18	7/31/2018	Average effective spread	0.02201776
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02201776
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/1/2018	Average effective spread	0.02182249
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02182249
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/2/2018	Average effective spread	0.02180418
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02180418
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/3/2018	Average effective spread	0.02168649
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02168649
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/6/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/7/2018	Average effective spread	0.02184341
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02184341
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/8/2018	Average effective spread	0.02226186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02226186
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/9/2018	Average effective spread	0.02171264
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02171264
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/10/2018	Average effective spread	0.02189571
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02189571
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/13/2018	Average effective spread	0.02226186
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02226186
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/14/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/15/2018	Average effective spread	0.02232844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02232844
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/16/2018	Average effective spread	0.02240832
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02240832
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/17/2018	Average effective spread	0.02232844
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02232844
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/20/2018	Average effective spread	0.02262801
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02262801
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/21/2018	Average effective spread	0.02372646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02372646
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/22/2018	Average effective spread	0.02299416
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02299416
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/23/2018	Average effective spread	0.02247109
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02247109
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/24/2018	Average effective spread	0.02372646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02372646
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/27/2018	Average effective spread	0.02317724
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02317724
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/28/2018	Average effective spread	0.02372646
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02372646
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/29/2018	Average effective spread	0.02328708
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02328708
		Average book depth at 3 price increments	NA

WHEAT-SEP18	8/30/2018	Average effective spread	0.02152957
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.02152957
		Average book depth at 3 price increments	NA

Whirlpool	7/24/2018	Average effective spread	0.33832175
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.33832175
		Average book depth at 3 price increments	NA

Whirlpool	7/25/2018	Average effective spread	0.22847702
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.22847702
		Average book depth at 3 price increments	NA

Whirlpool	7/26/2018	Average effective spread	0.38665343
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38665343
		Average book depth at 3 price increments	NA

Whitbread	8/14/2018	Average effective spread	0.0778288
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0778288
		Average book depth at 3 price increments	NA

Whitbread	8/22/2018	Average effective spread	0.0889472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0889472
		Average book depth at 3 price increments	NA

Williams	7/2/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Wirecard	9/24/2018	Average effective spread	0.38
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.38
		Average book depth at 3 price increments	NA

Wirecard	9/26/2018	Average effective spread	0.405
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.405
		Average book depth at 3 price increments	NA

Wirecard	9/27/2018	Average effective spread	0.43
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.43
		Average book depth at 3 price increments	NA

Wolters Kluwer	7/9/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Wolters Kluwer	7/10/2018	Average effective spread	0.1
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.1
		Average book depth at 3 price increments	NA

Wolters Kluwer	9/27/2018	Average effective spread	0.12
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.12
		Average book depth at 3 price increments	NA

WoodsidePetroleum	7/6/2018	Average effective spread	0.10031491
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10031491
		Average book depth at 3 price increments	NA

WoodsidePetroleum	7/11/2018	Average effective spread	0.09396587
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09396587
		Average book depth at 3 price increments	NA

WoodsidePetroleum	7/13/2018	Average effective spread	0.09460077
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09460077
		Average book depth at 3 price increments	NA

WoodsidePetroleum	7/18/2018	Average effective spread	0.10158472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10158472
		Average book depth at 3 price increments	NA

WoodsidePetroleum	8/24/2018	Average effective spread	0.09777529
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09777529
		Average book depth at 3 price increments	NA

WoodsidePetroleum	9/4/2018	Average effective spread	0.09333096
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09333096
		Average book depth at 3 price increments	NA

WoodsidePetroleum	9/7/2018	Average effective spread	0.09460077
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09460077
		Average book depth at 3 price increments	NA

WoodsidePetroleum	9/10/2018	Average effective spread	0.10190217
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10190217
		Average book depth at 3 price increments	NA

WoodsidePetroleum	9/12/2018	Average effective spread	0.09269606
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09269606
		Average book depth at 3 price increments	NA

WoodsidePetroleum	9/13/2018	Average effective spread	0.09587058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09587058
		Average book depth at 3 price increments	NA

WoodsidePetroleum	9/20/2018	Average effective spread	0.11809224
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.11809224
		Average book depth at 3 price increments	NA

WoodsidePetroleum	9/25/2018	Average effective spread	0.09587058
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.09587058
		Average book depth at 3 price increments	NA

Woolworths	7/4/2018	Average effective spread	0.08634701
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08634701
		Average book depth at 3 price increments	NA

Woolworths	7/13/2018	Average effective spread	0.08761682
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08761682
		Average book depth at 3 price increments	NA

Woolworths	7/17/2018	Average effective spread	0.08825173
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08825173
		Average book depth at 3 price increments	NA

Woolworths	7/18/2018	Average effective spread	0.08698192
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08698192
		Average book depth at 3 price increments	NA

Woolworths	7/30/2018	Average effective spread	0.08571211
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08571211
		Average book depth at 3 price increments	NA

Woolworths	8/1/2018	Average effective spread	0.08666447
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08666447
		Average book depth at 3 price increments	NA

Woolworths	9/6/2018	Average effective spread	0.08592374
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08592374
		Average book depth at 3 price increments	NA

Woolworths	9/7/2018	Average effective spread	0.08761682
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08761682
		Average book depth at 3 price increments	NA

WPP	7/3/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

WPP	7/6/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

WPP	8/7/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

WPP	8/14/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

WPP	8/21/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

WPP	8/30/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

WPP	9/20/2018	Average effective spread	0.0333552
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0333552
		Average book depth at 3 price increments	NA

WPP	9/24/2018	Average effective spread	0.0444736
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0444736
		Average book depth at 3 price increments	NA

Wynn Resorts	7/9/2018	Average effective spread	0.25044597
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.25044597
		Average book depth at 3 price increments	NA

Wynn Resorts	8/2/2018	Average effective spread	0.52725467
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.52725467
		Average book depth at 3 price increments	NA

Wynn Resorts	9/18/2018	Average effective spread	0.26362734
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.26362734
		Average book depth at 3 price increments	NA

Xerox	7/3/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Xerox	7/5/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Xerox	7/25/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Xerox	7/26/2018	Average effective spread	0.08787578
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08787578
		Average book depth at 3 price increments	NA

Xerox	7/31/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Xerox	8/21/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Xerox	9/18/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Xerox	9/27/2018	Average effective spread	0.05272547
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.05272547
		Average book depth at 3 price increments	NA

Xilinx	7/12/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA

Xilinx	8/7/2018	Average effective spread	0.10984472
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.10984472
		Average book depth at 3 price increments	NA

Xilinx	8/17/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Xilinx	8/21/2018	Average effective spread	0.13181367
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.13181367
		Average book depth at 3 price increments	NA

Xilinx	9/4/2018	Average effective spread	0.08348199
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.08348199
		Average book depth at 3 price increments	NA

Xilinx	9/11/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

Xilinx	9/13/2018	Average effective spread	0.06151305
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.06151305
		Average book depth at 3 price increments	NA

Xilinx	9/18/2018	Average effective spread	0.0790882
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.0790882
		Average book depth at 3 price increments	NA

XRPUSD	9/18/2018	Average effective spread	0.0039134
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.0039134
		Average book depth at 3 price increments	NA

XRPUSD	9/19/2018	Average effective spread	0.00378706
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00378706
		Average book depth at 3 price increments	NA

XRPUSD	9/20/2018	Average effective spread	0.00414544
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00414544
		Average book depth at 3 price increments	NA

XRPUSD	9/21/2018	Average effective spread	0.00474932
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00474932
		Average book depth at 3 price increments	NA

XRPUSD	9/24/2018	Average effective spread	0.00460293
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00460293
		Average book depth at 3 price increments	NA

XRPUSD	9/25/2018	Average effective spread	0.00426905
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00426905
		Average book depth at 3 price increments	NA

XRPUSD	9/26/2018	Average effective spread	0.00440241
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00440241
		Average book depth at 3 price increments	NA

XRPUSD	9/27/2018	Average effective spread	0.00421825
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00421825
		Average book depth at 3 price increments	NA

XRPUSD	9/28/2018	Average effective spread	0.00462257
		Average volume at best bid and offer	5,000,000
		Average spread at best bid and offer	0.00462257
		Average book depth at 3 price increments	NA

YumBrands	7/6/2018	Average effective spread	0.07030062
		Average volume at best bid and offer	1,000,000
		Average spread at best bid and offer	0.07030062
		Average book depth at 3 price increments	NA