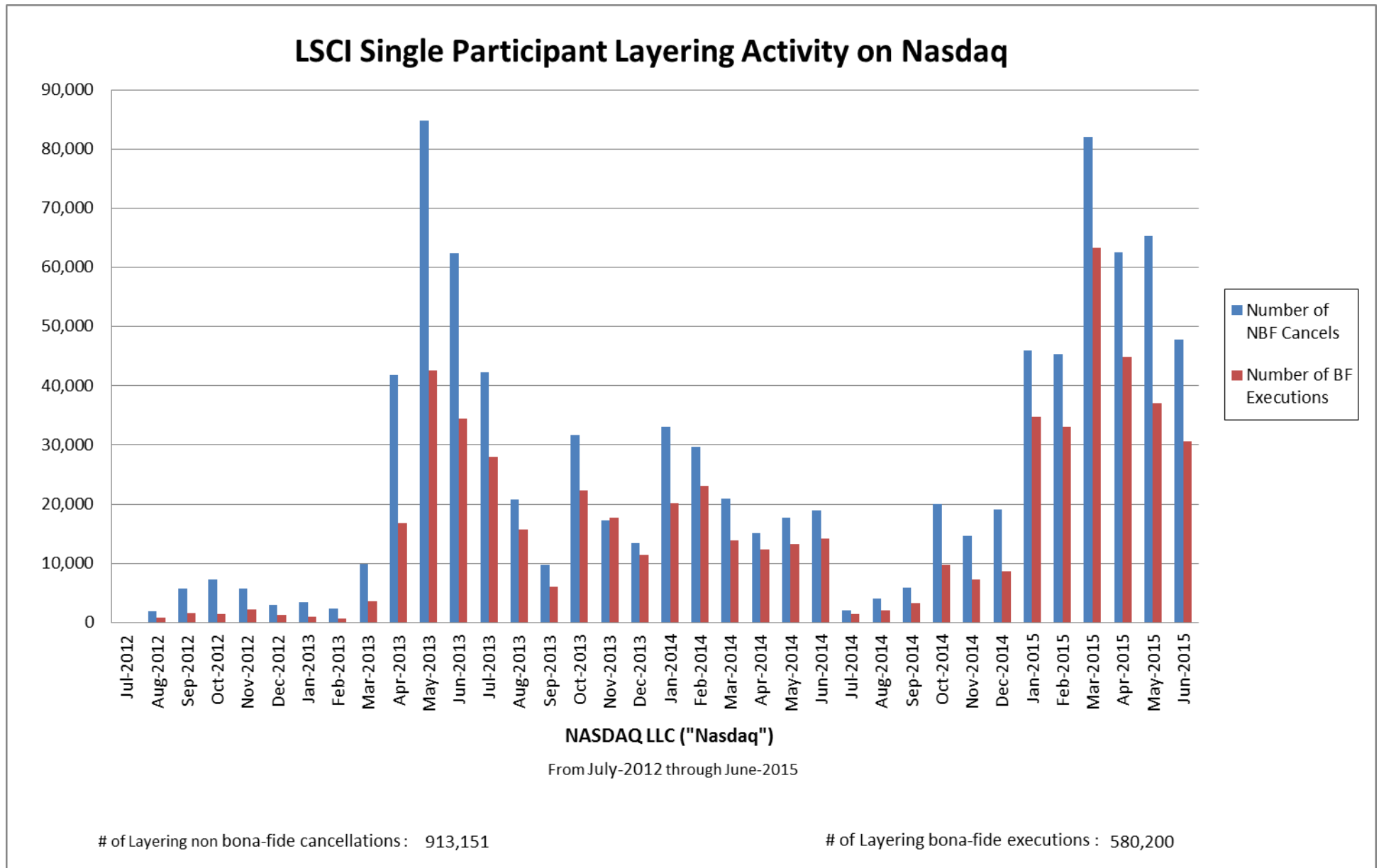


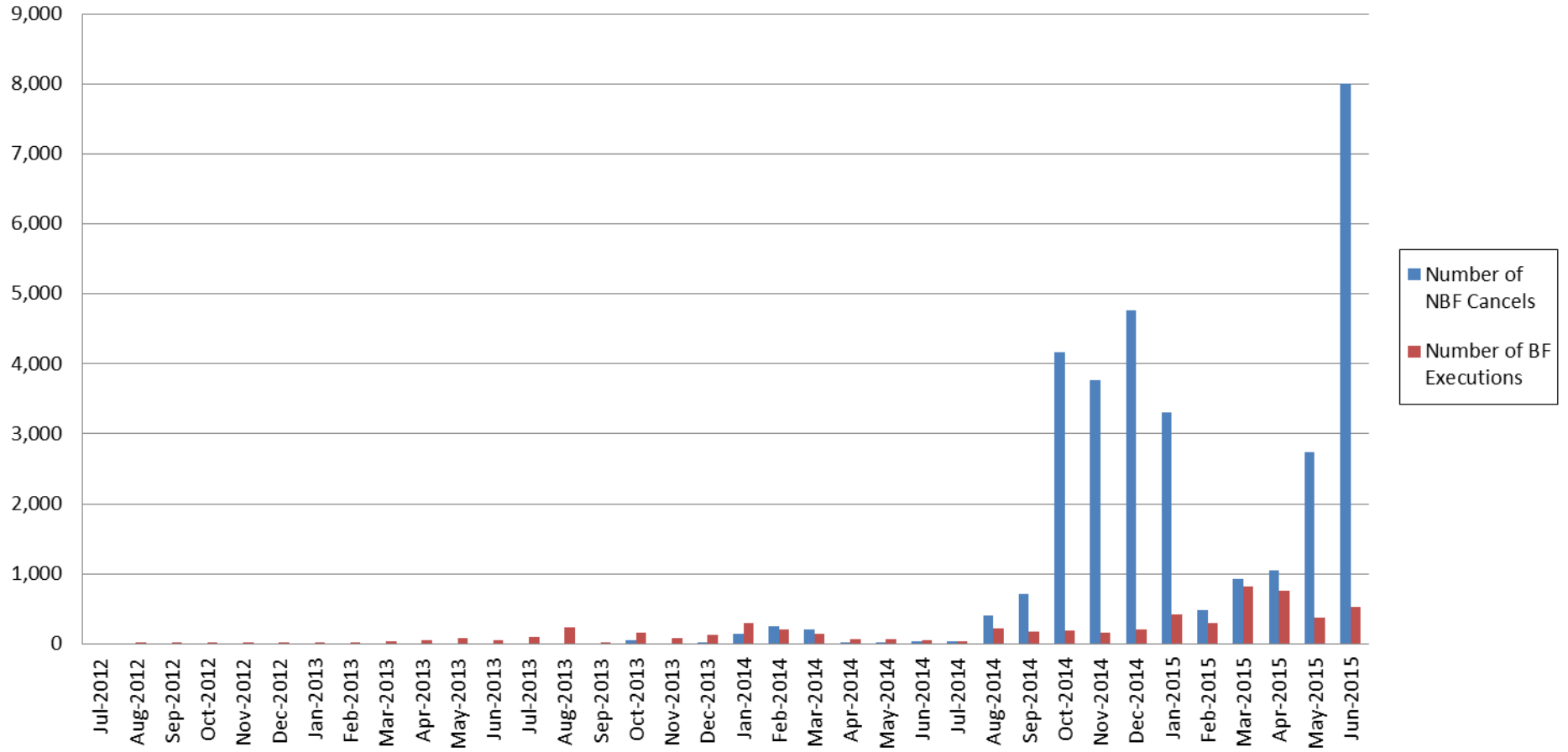
Exhibit 1

LSCI Single Participant Layering Activity charts

Note: Single Participant layering involves multiple orders that are entered through a single LSCI MPID. Often these orders are sent to more than one exchange; thus, executions on a given exchange may be associated with (and outnumbered by) cancellations on a different exchange.



LSCI Single Participant Layering Activity on BX



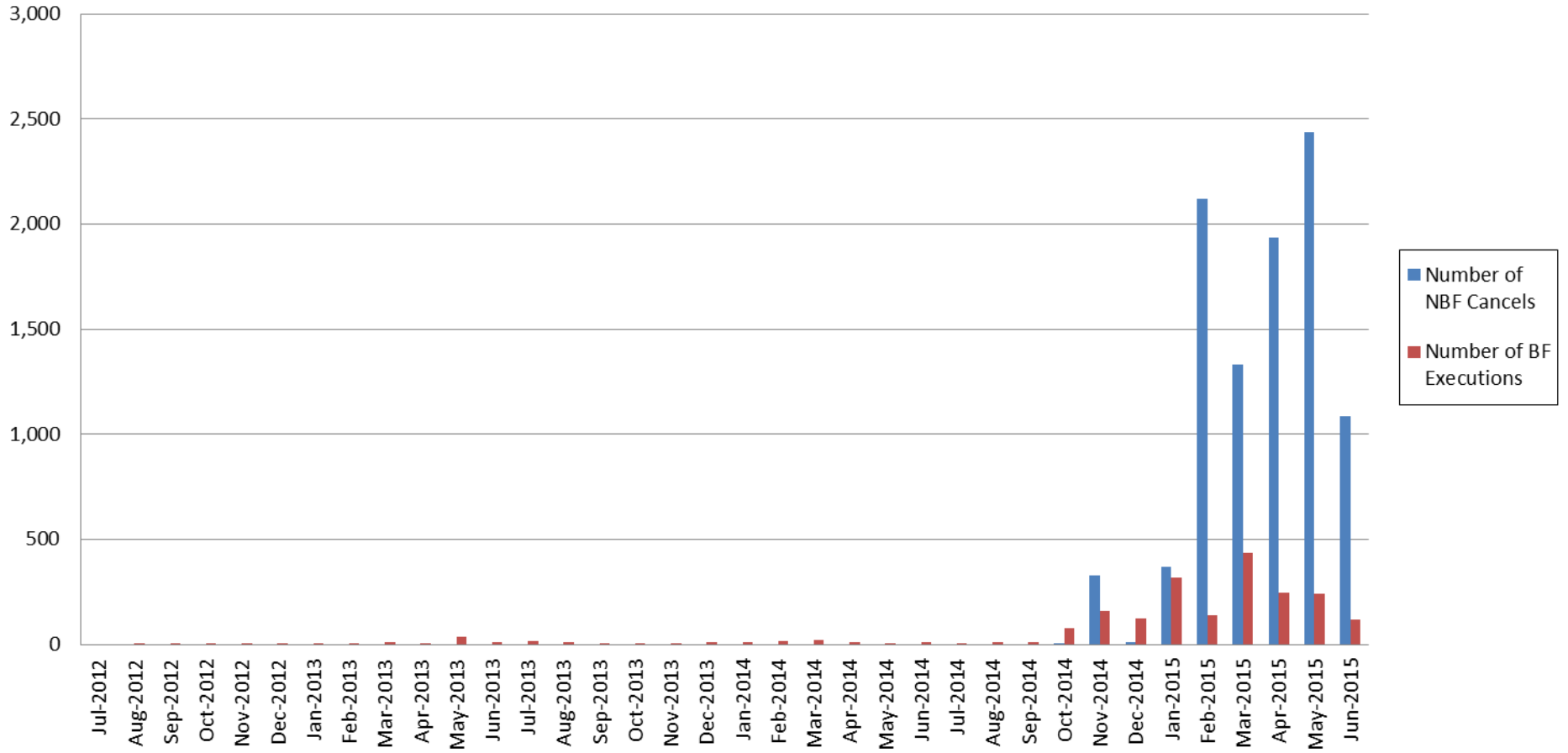
NASDAQ OMX BX, Inc. ("BX")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 31,030

of Layering bona-fide executions: 5,990

LSCI Single Participant Layering Activity on PHLX



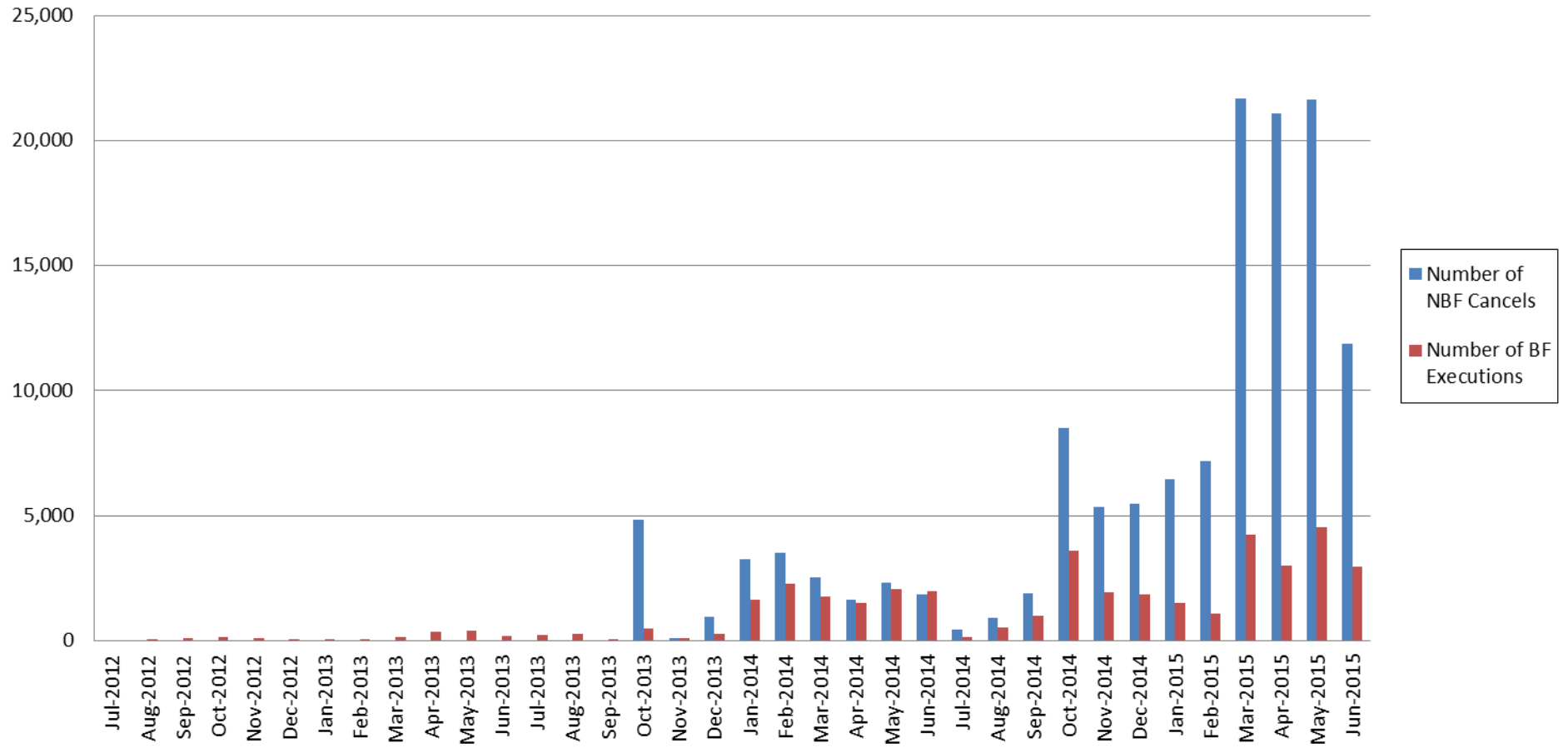
NASDAQ PHLX, LLC

From July-2012 through June-2015

of Layering non bona-fide cancellations: 9,630

of Layering bona-fide executions: 2,122

LSCI Single Participant Layering Activity on NYSE



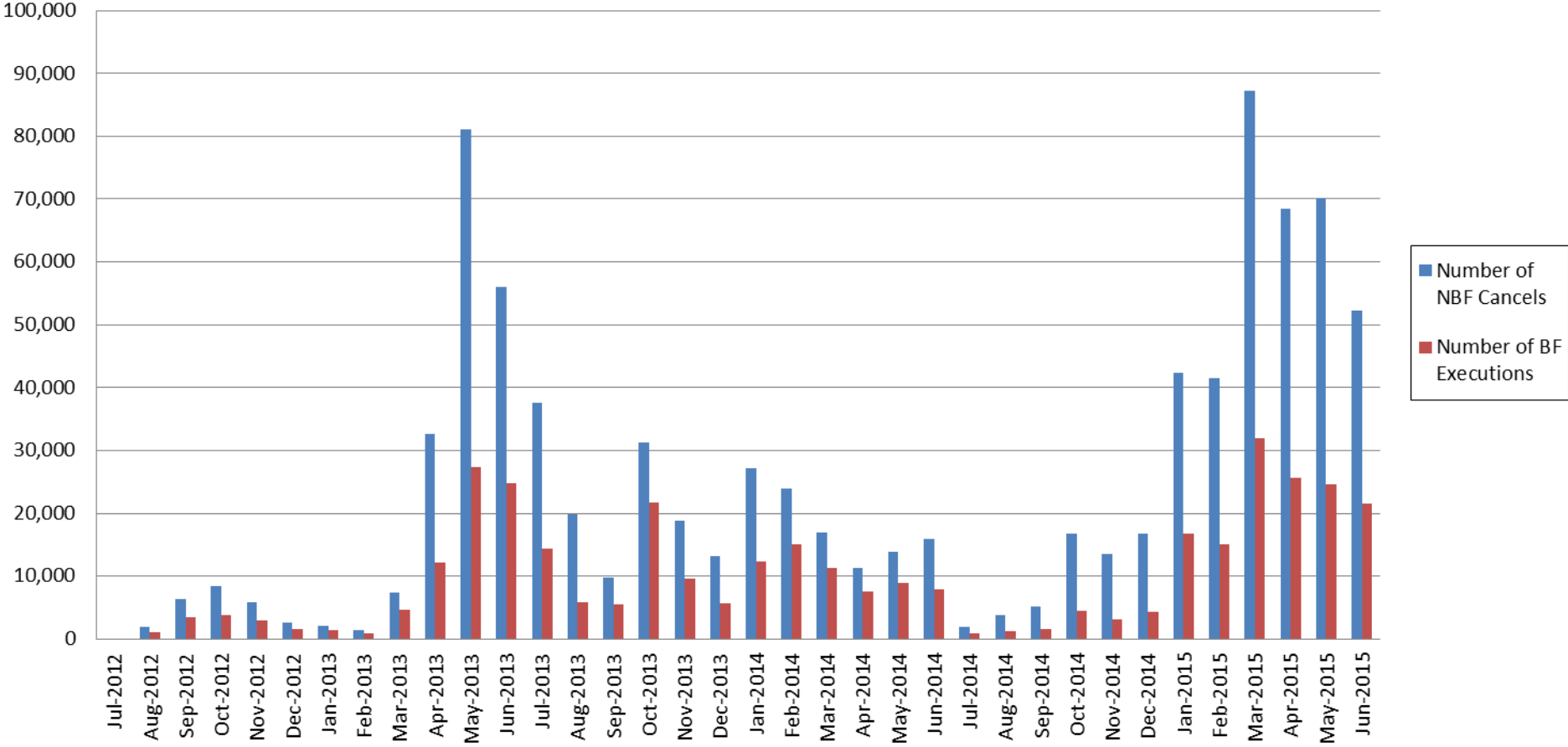
NYSE, LLC ("NYSE")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 133,523

of Layering bona-fide executions: 40,344

LSCI Single Participant Layering Activity on ARCA



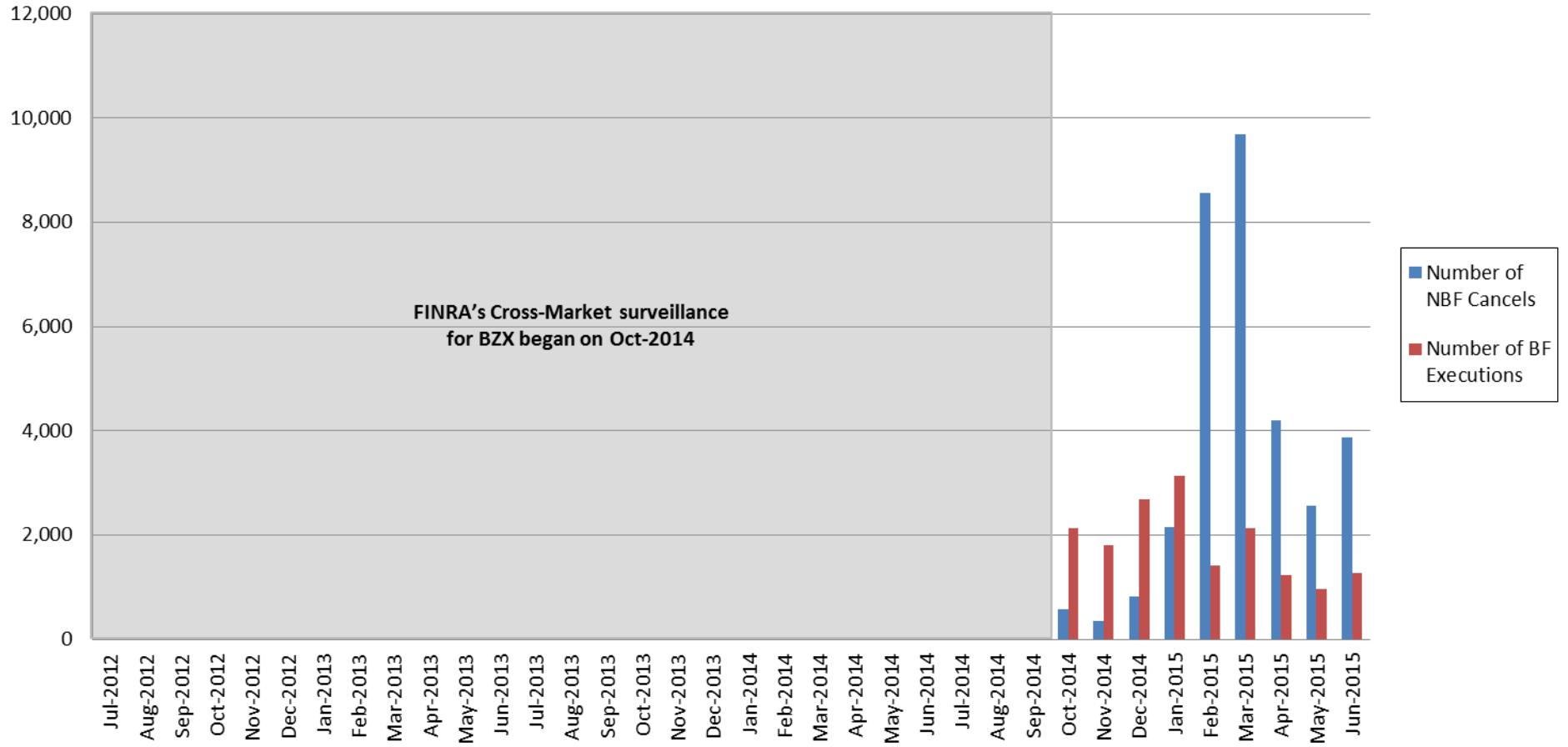
NYSE Arca Inc. ("NYSE Arca")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 864,818

of Layering bona-fide executions: 361,255

LSCI Single Participant Layering Activity on BZX



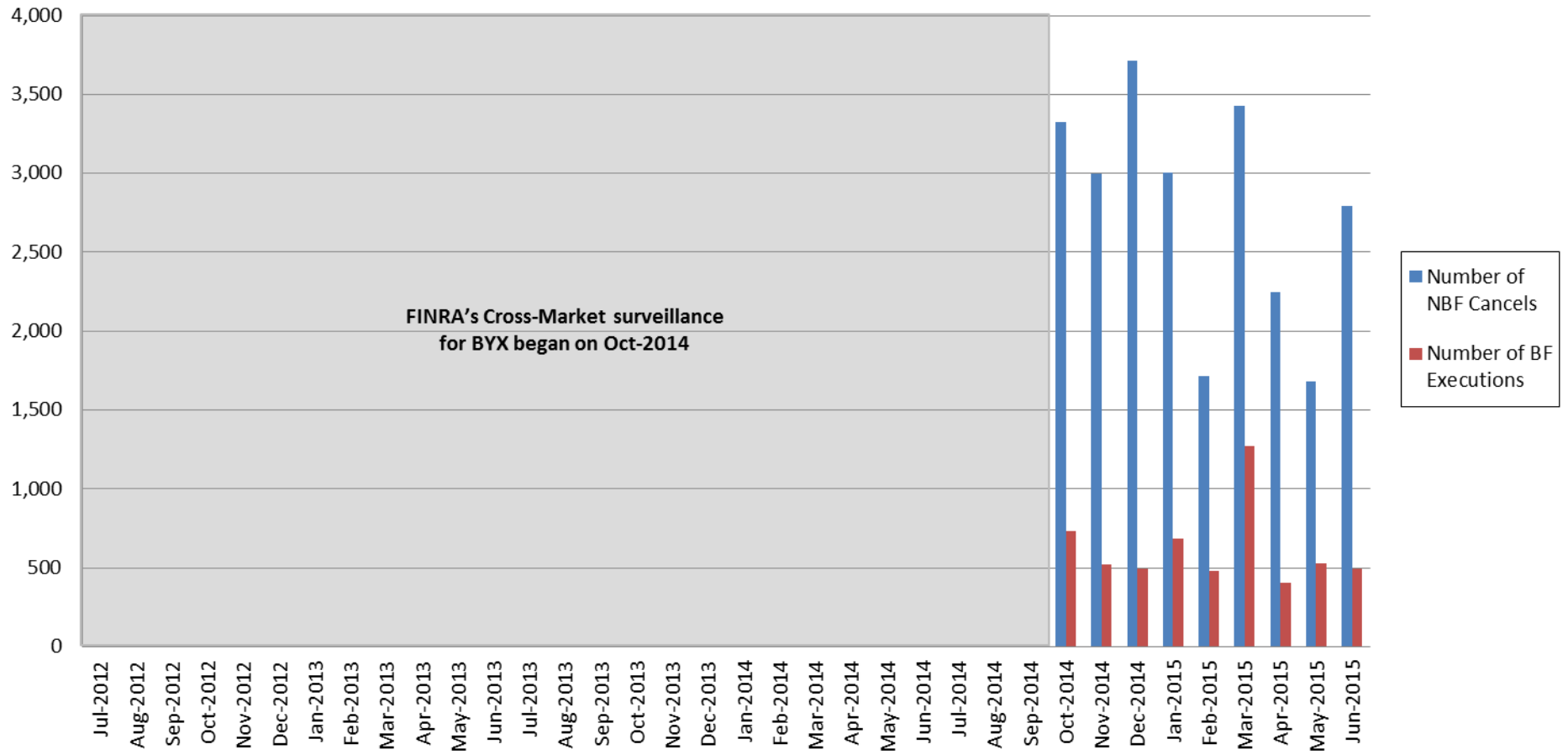
Bats BZX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 32,816

of Layering bona-fide executions: 16,776

LSCI Single Participant Layering Activity on BYX



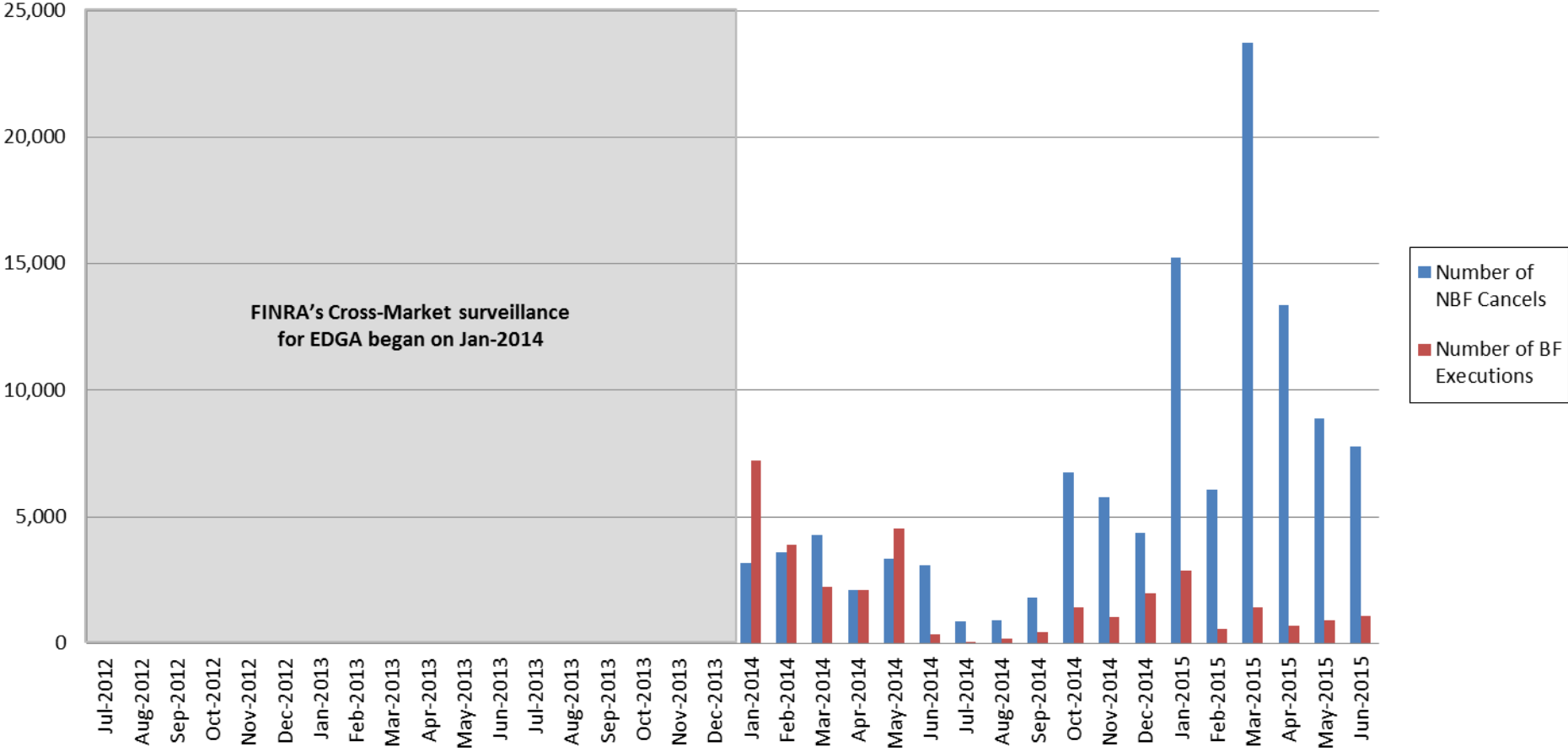
Bats BYX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 24,916

of Layering bona-fide executions: 5,600

LSCI Single Participant Layering Activity on EDGA



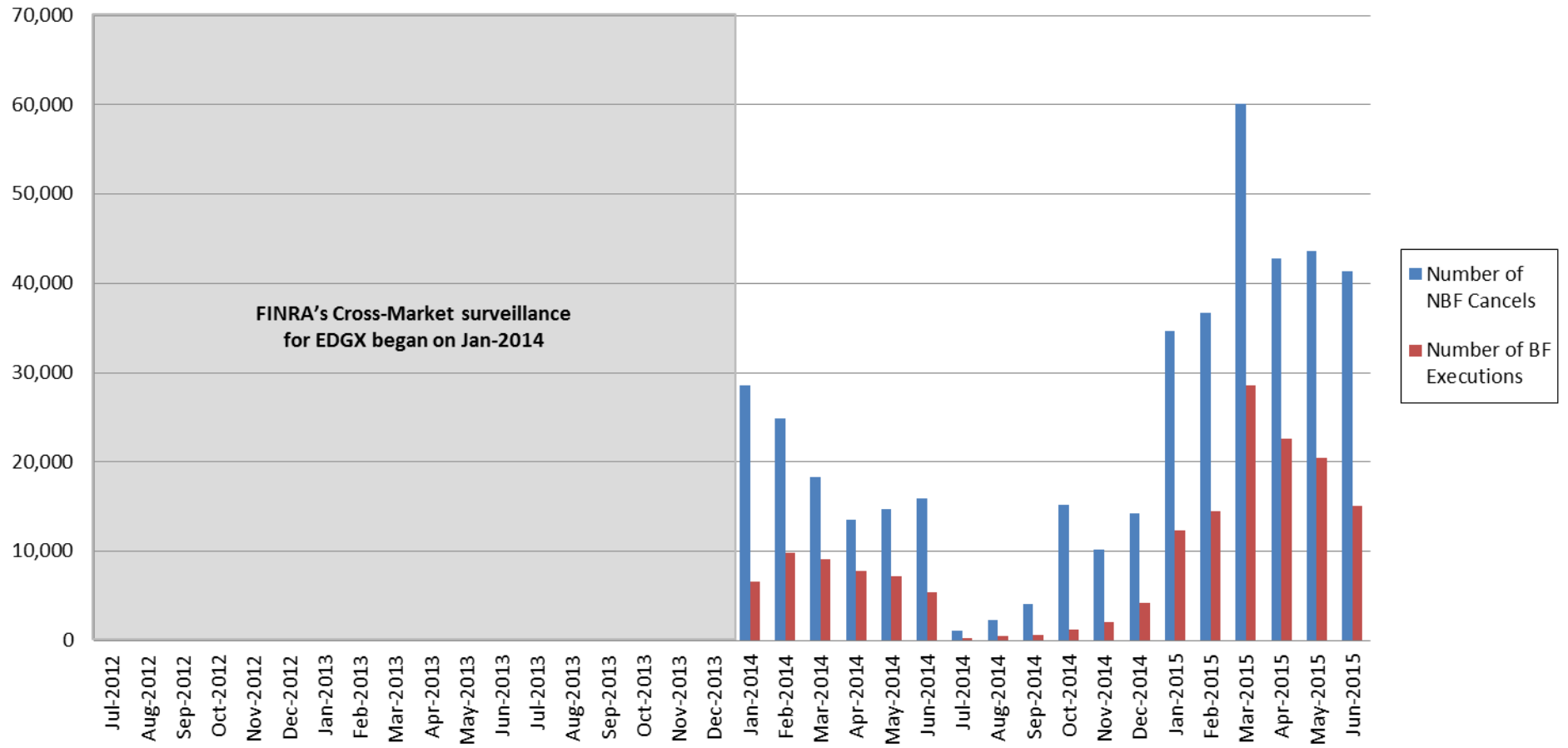
Bats EDGA Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 115,136

of Layering bona-fide executions : 33,013

LSCI Single Participant Layering Activity on EDGX



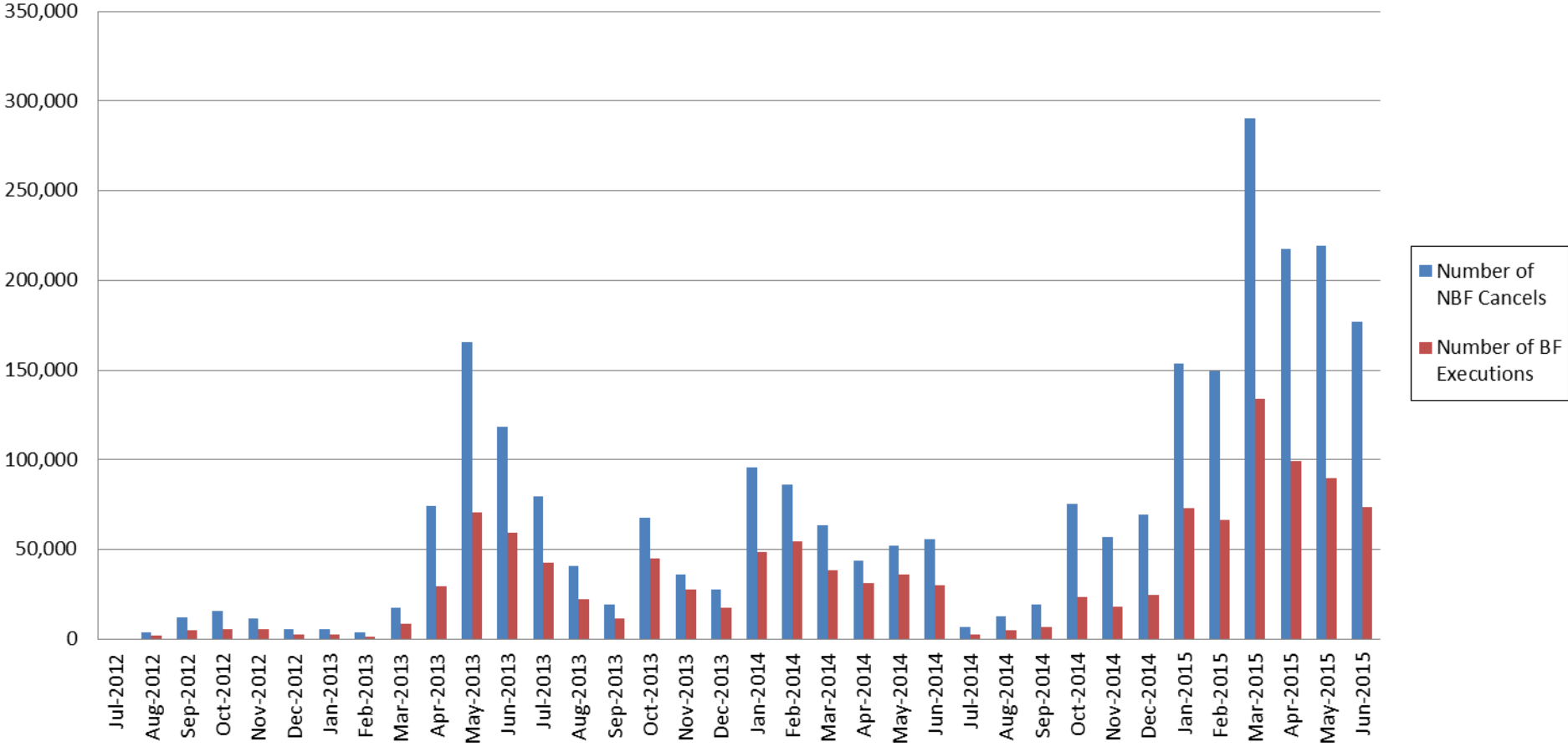
Bats EDGX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 422,556

of Layering bona-fide executions: 168,228

LSCI Single Participant Layering Activity Aggregated



From July-2012 through June-2015

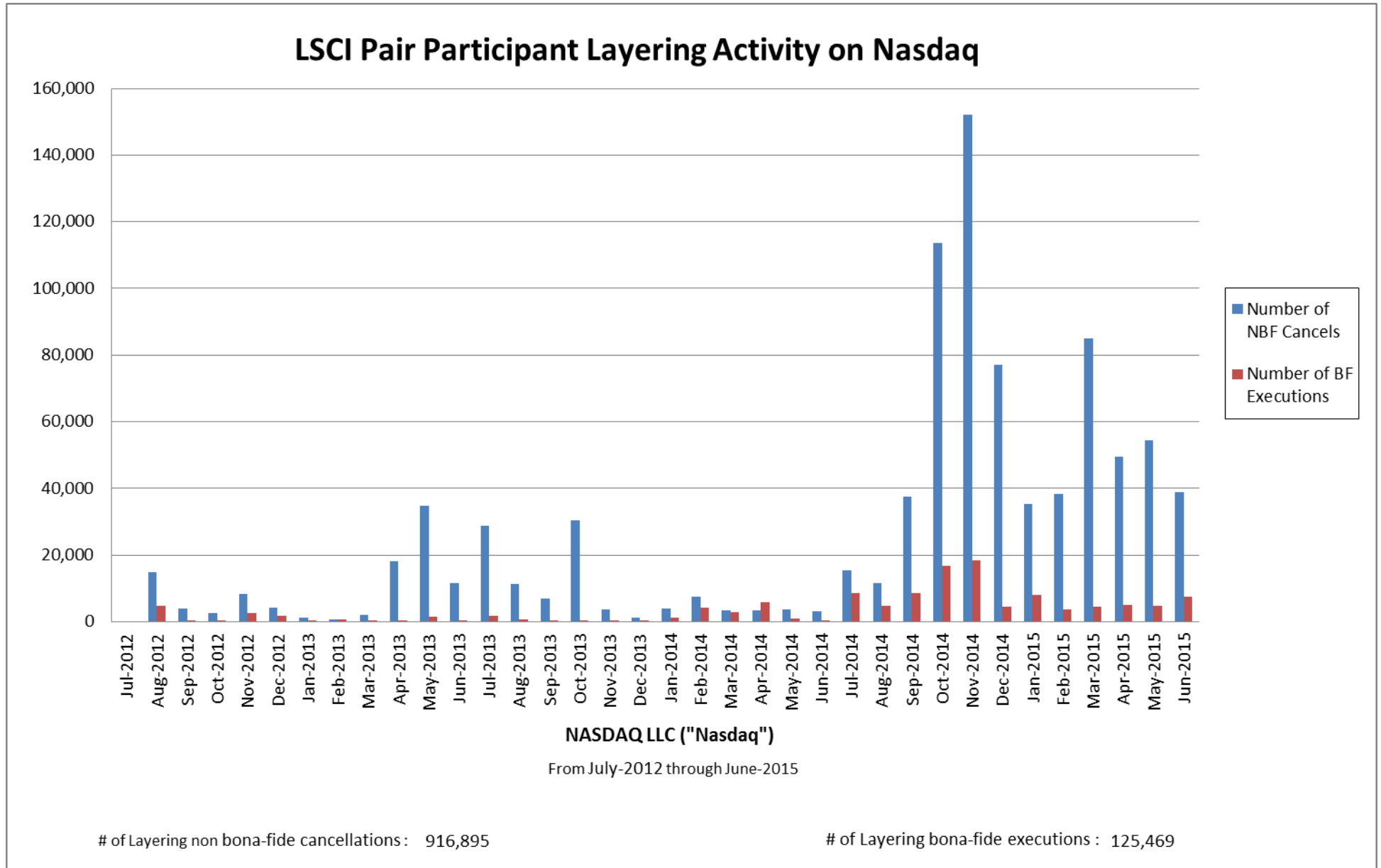
of Layering non bona-fide cancellations: 2,548,381

of Layering bona-fide executions: 1,213,658

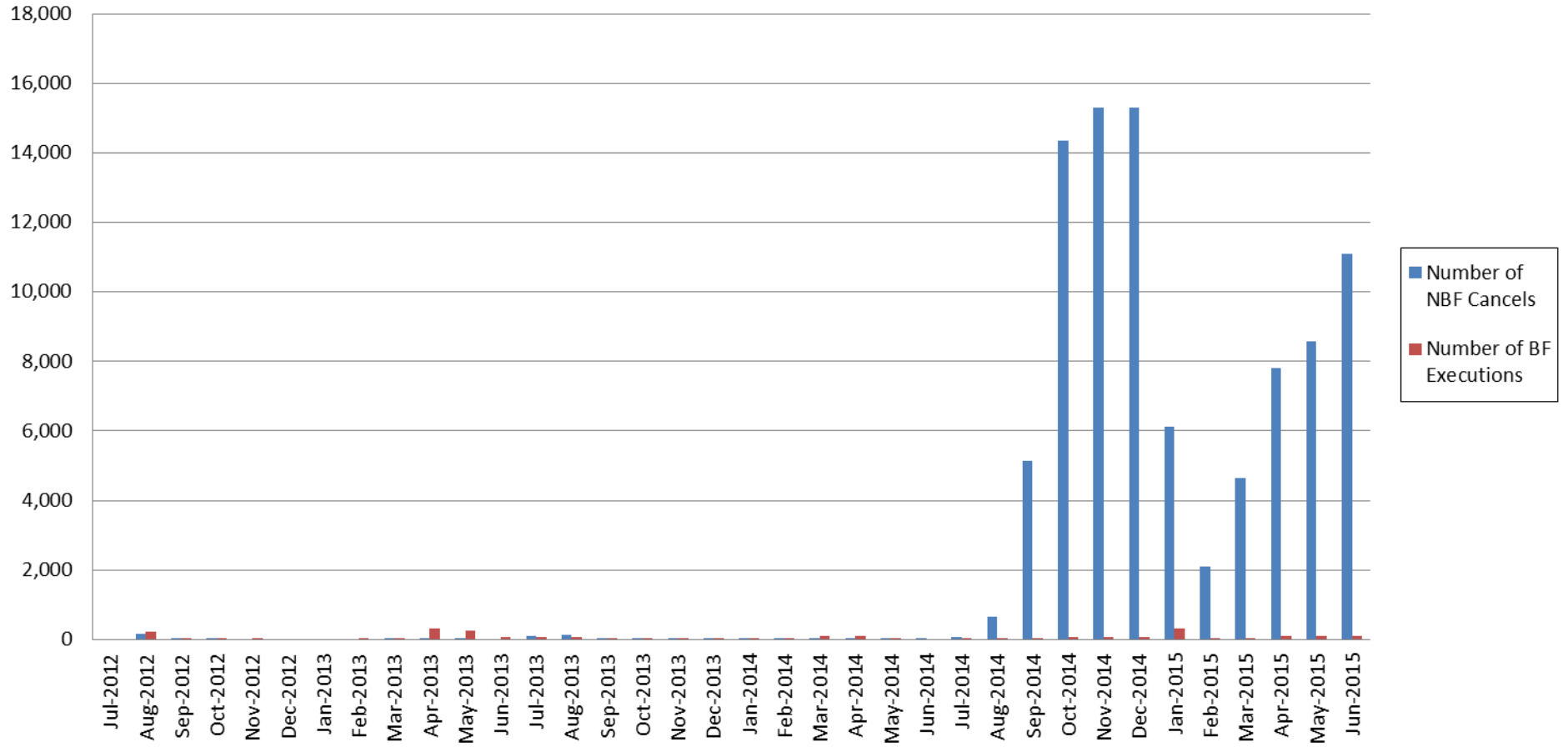
Exhibit 2

LSCI Pair Participant Layering Activity charts

Note: Pair Participant layering involves orders that are entered through more than one MPID. Often these orders are sent to more than one exchange; thus, executions on a given exchange may be associated with (and outnumbered by) cancellations on a different exchange.



LSCI Pair Participant Layering Activity on BX



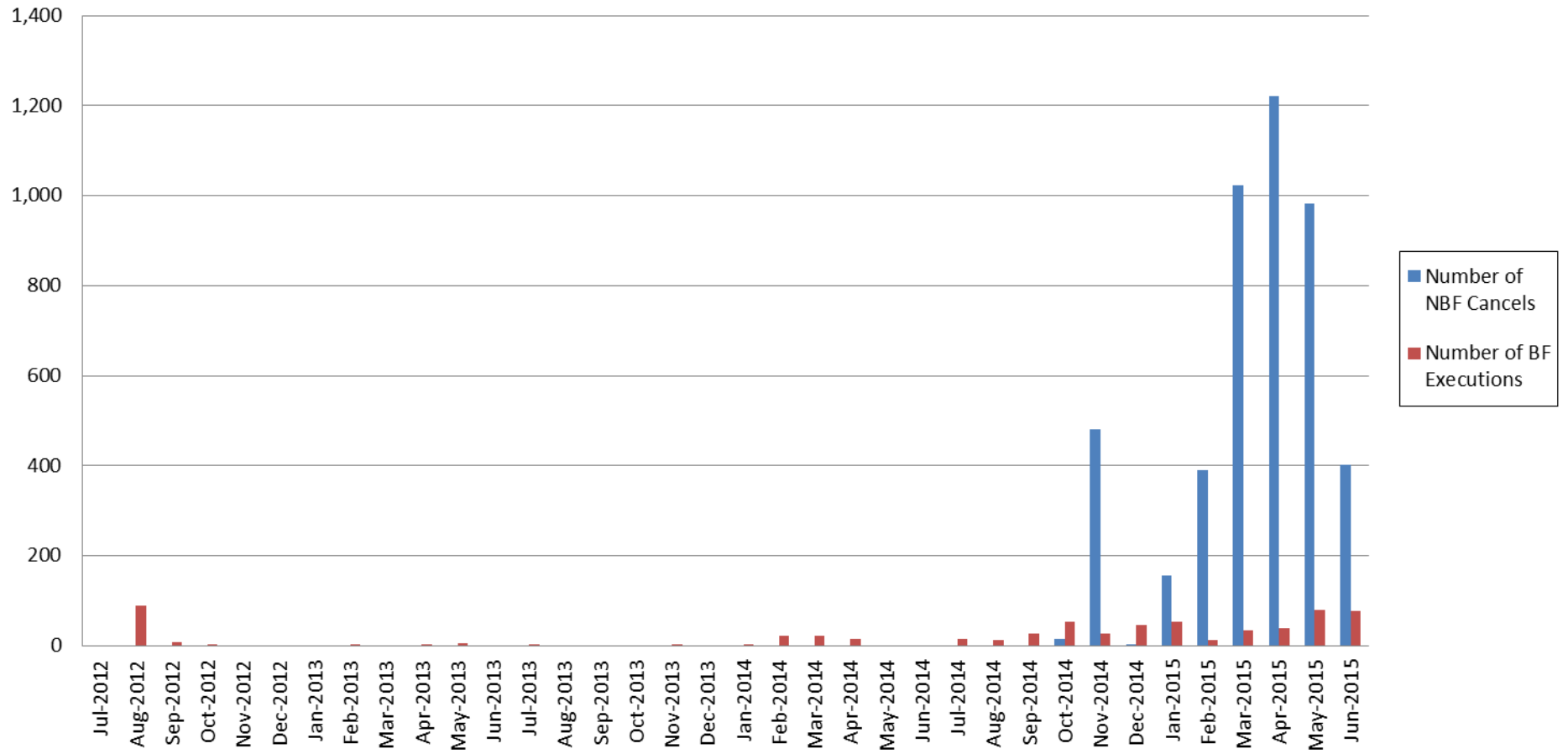
NASDAQ OMX BX, Inc. ("BX")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 91,762

of Layering bona-fide executions: 2,370

LSCI Pair Participant Layering Activity on PHLX



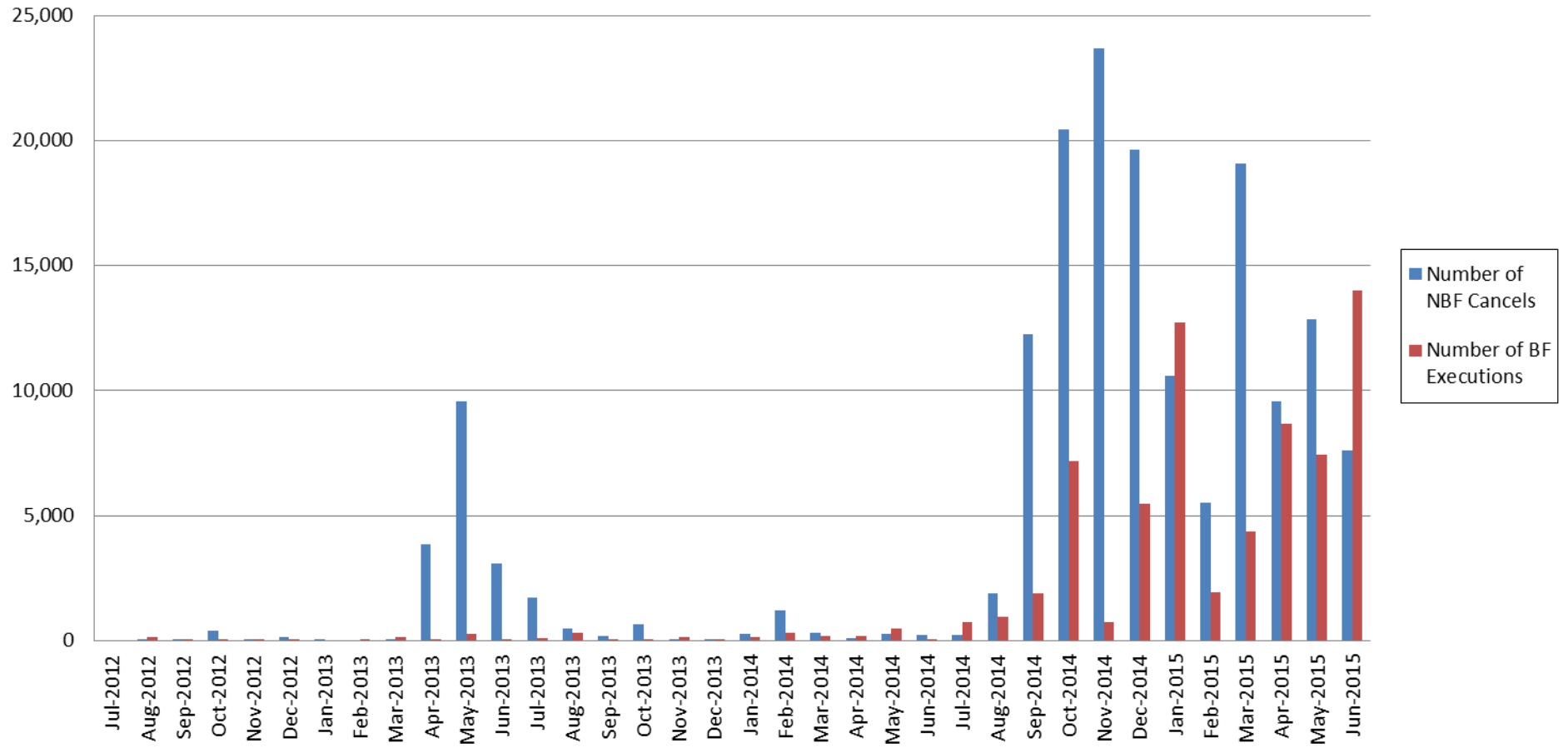
NASDAQ PHLX, LLC

From July-2012 through June-2015

of Layering non bona-fide cancellations: 4,675

of Layering bona-fide executions: 652

LSCI Pair Participant Layering Activity on NYSE



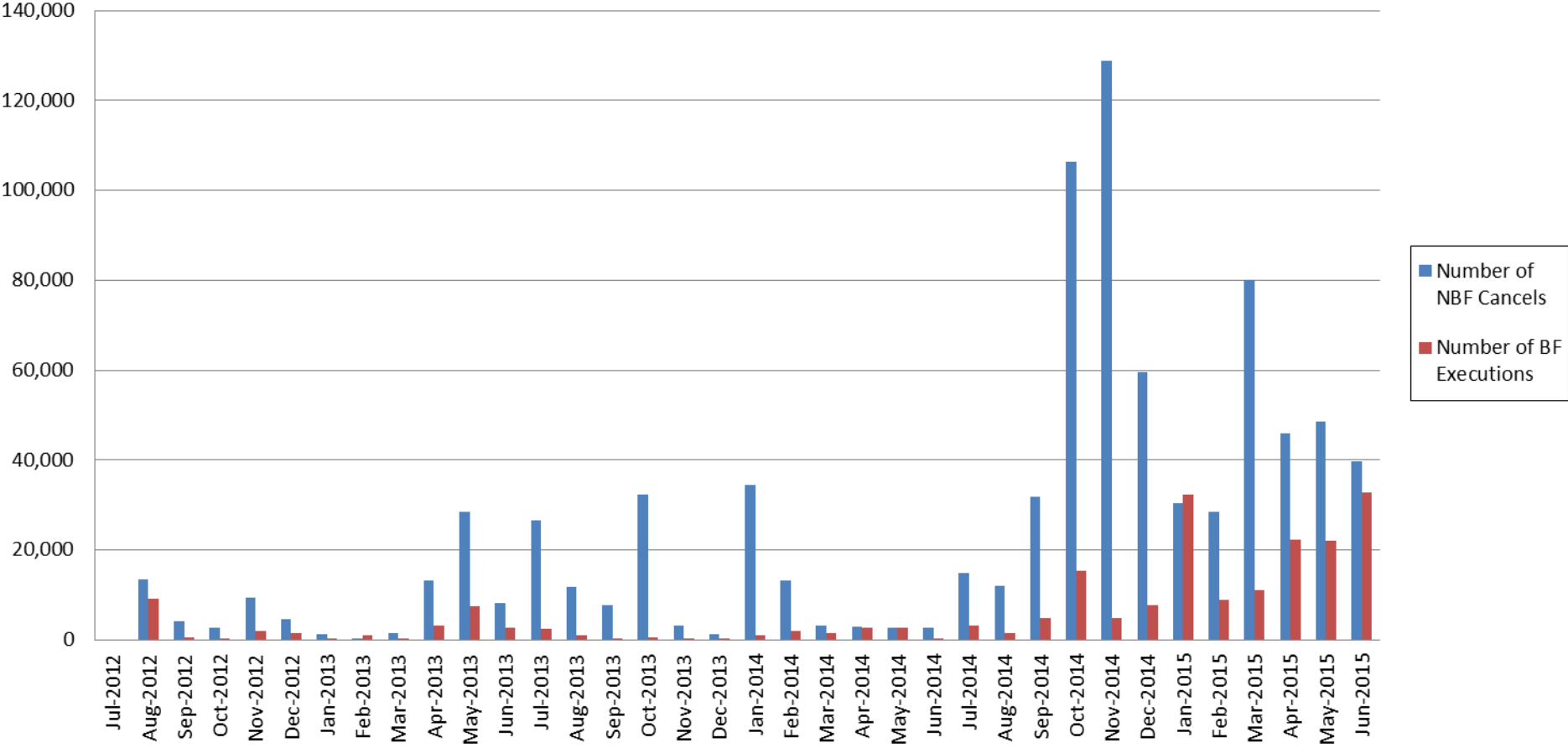
NYSE, LLC ("NYSE")

From July-2012 through June-2015

of Layering non bona-fide cancellations : 166,016

of Layering bona-fide executions : 68,909

LSCI Pair Participant Layering Activity on ARCA



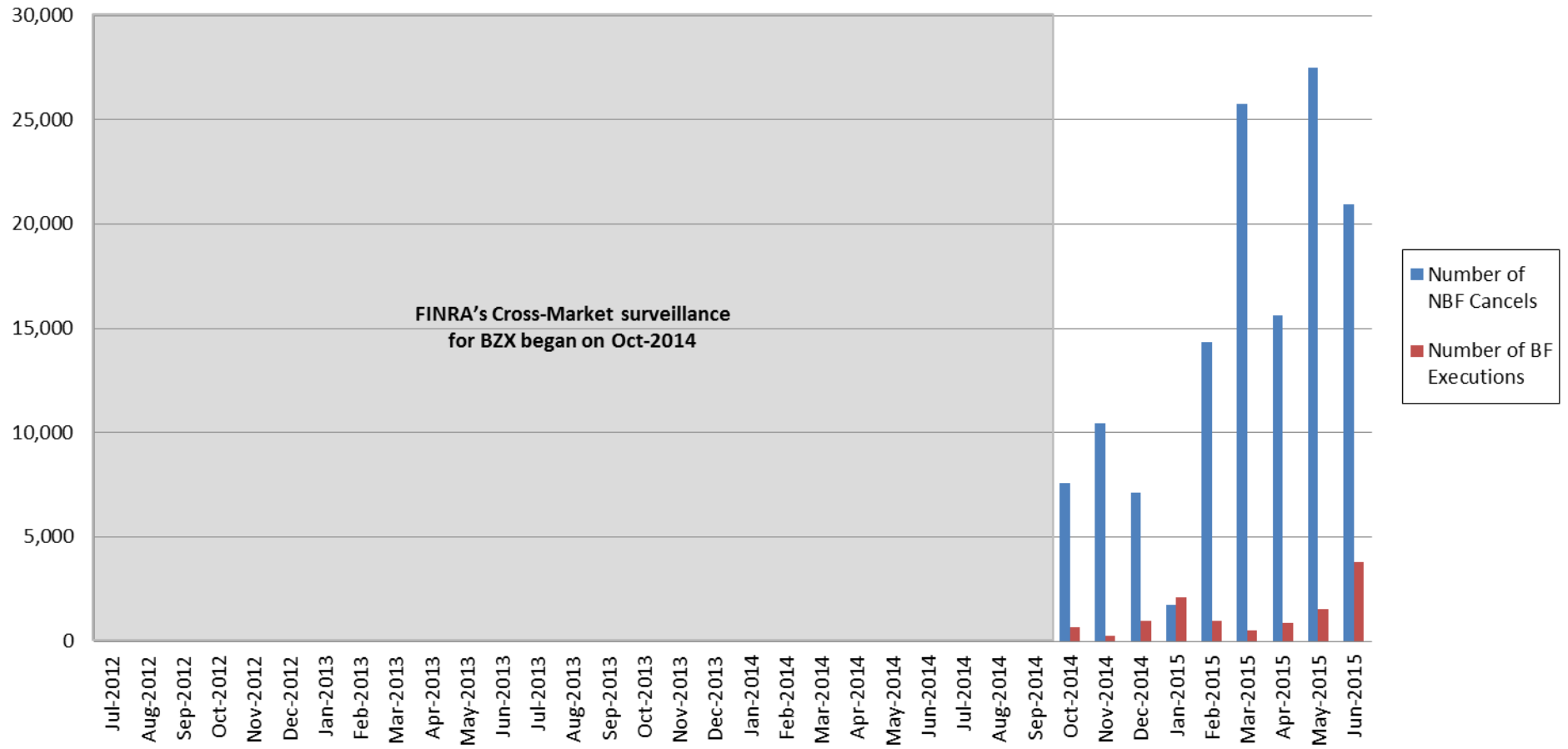
NYSE Arca Inc. ("NYSE Arca")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 855,595

of Layering bona-fide executions: 208,425

LSCI Pair Participant Layering Activity on BZX



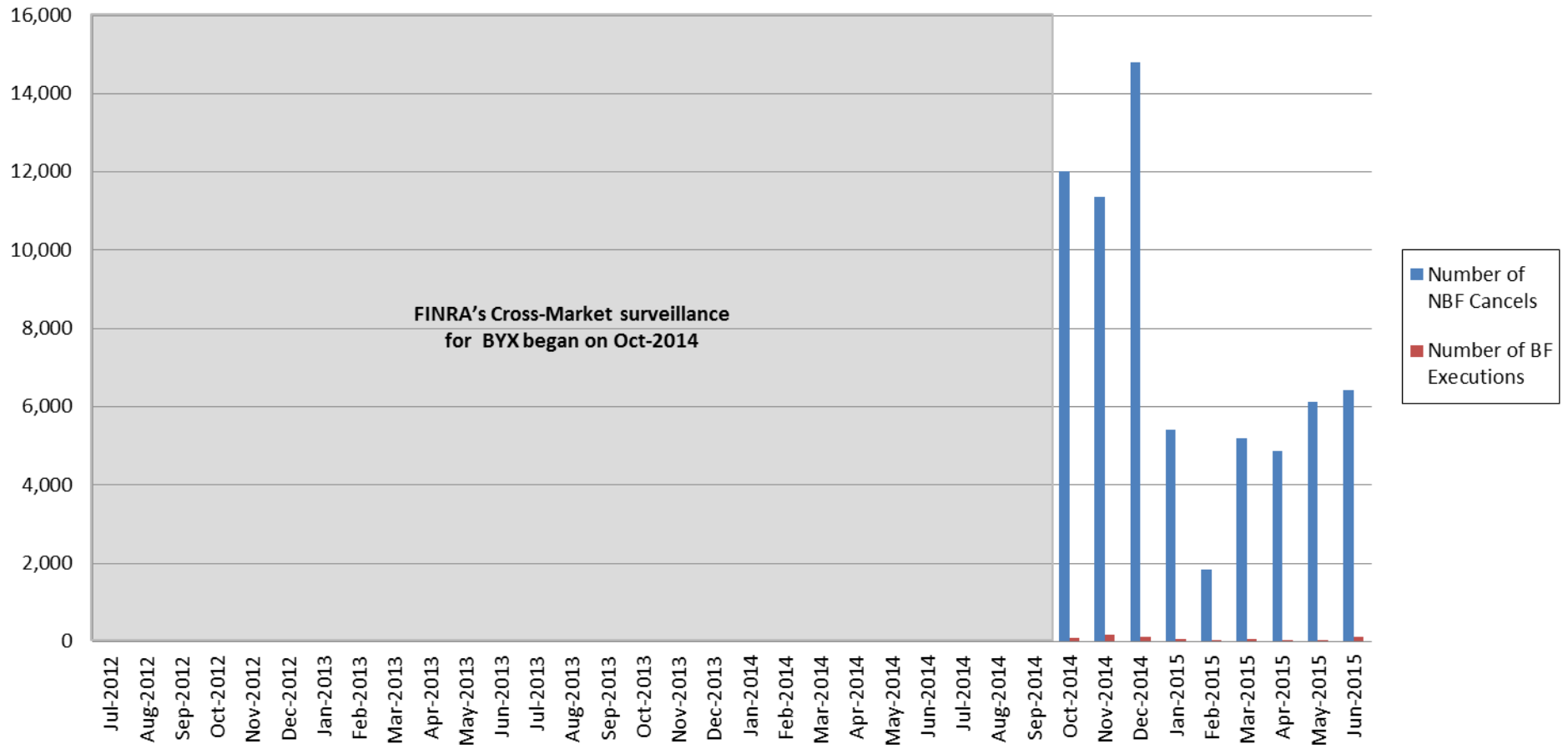
Bats BZX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 131,096

of Layering bona-fide executions: 11,839

LSCI Pair Participant Layering Activity on BYX



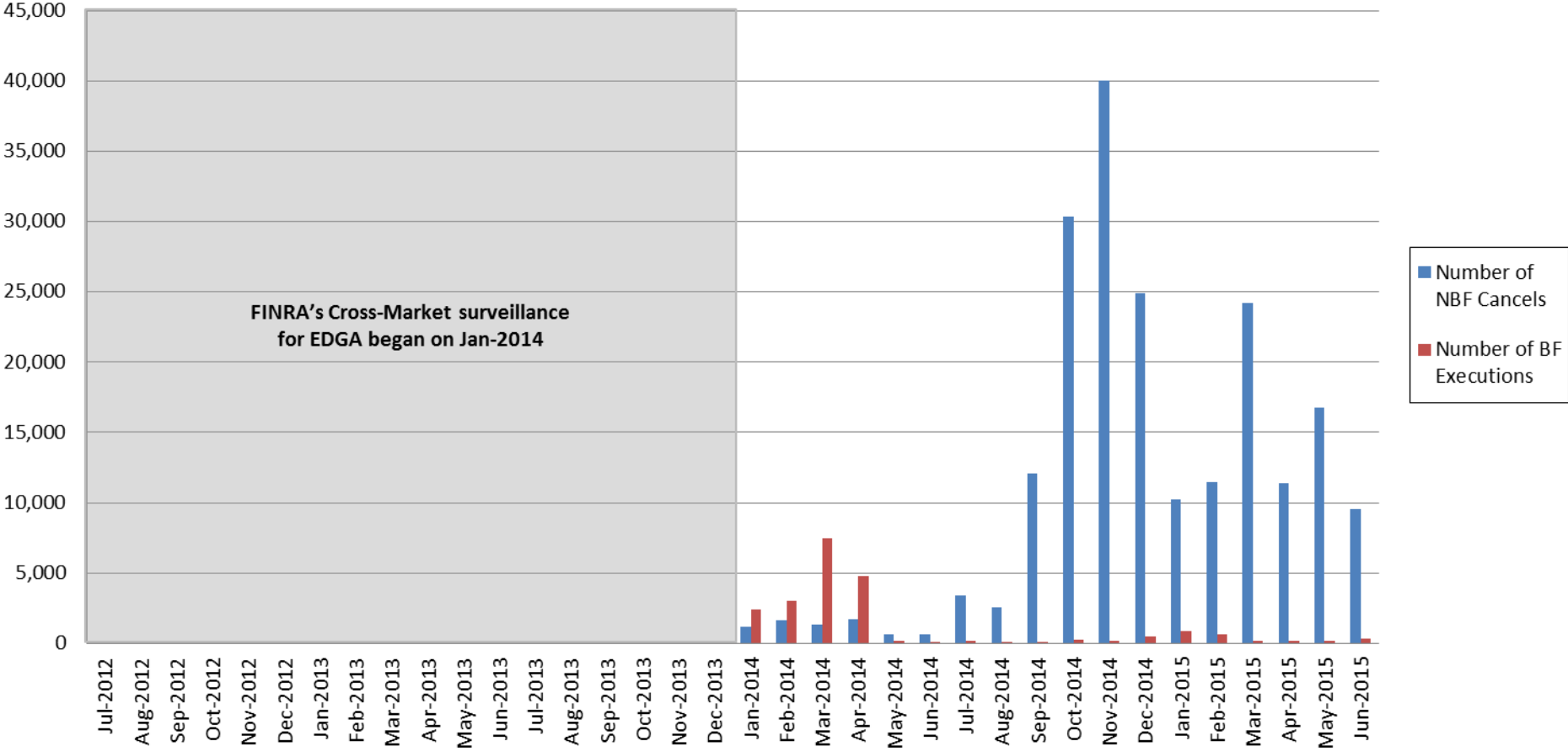
Bats BYX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 68,033

of Layering bona-fide executions : 717

LSCI Pair Participant Layering Activity on EDGA



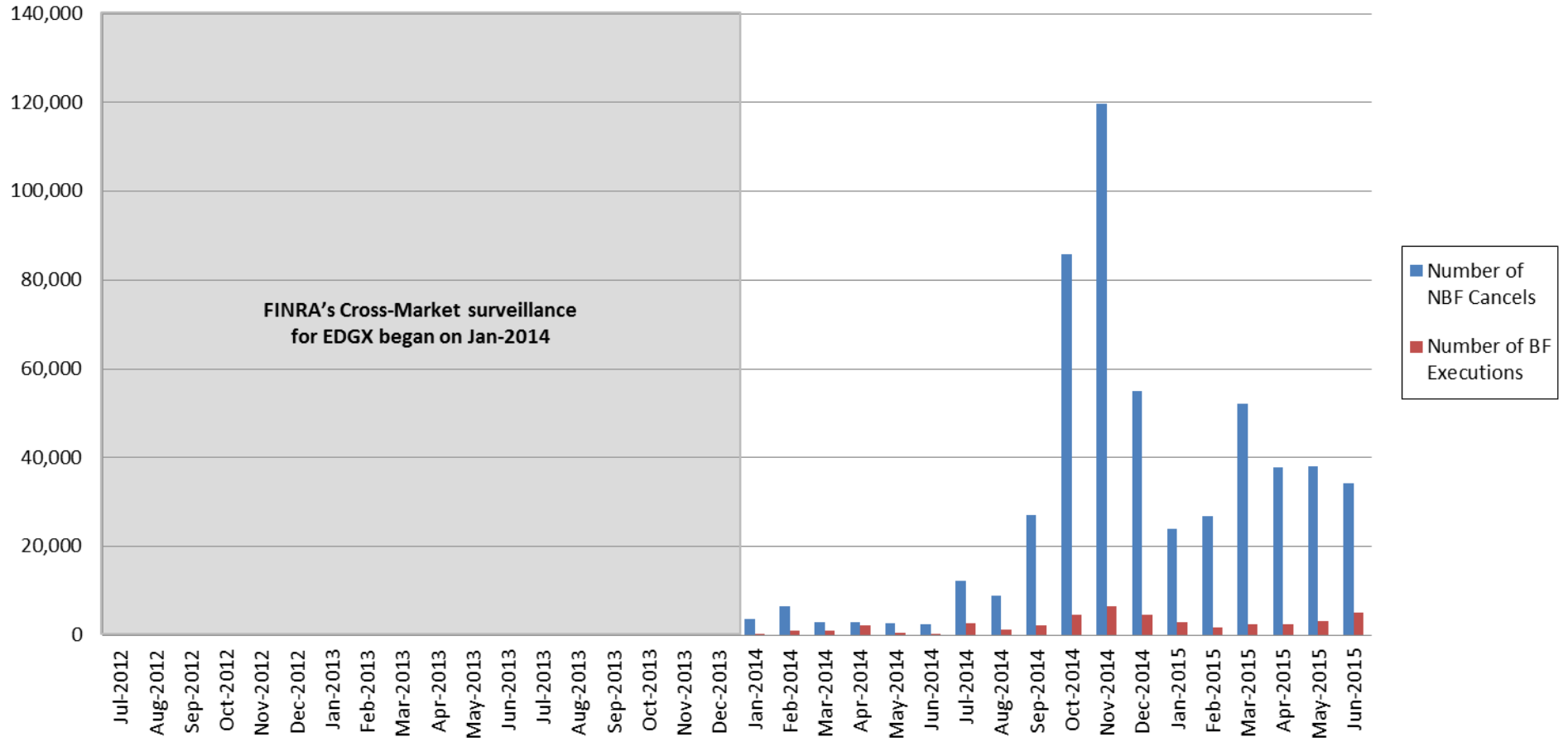
Bats EDGA Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 204,014

of Layering bona-fide executions: 21,451

LSCI Pair Participant Layering Activity on EDGX



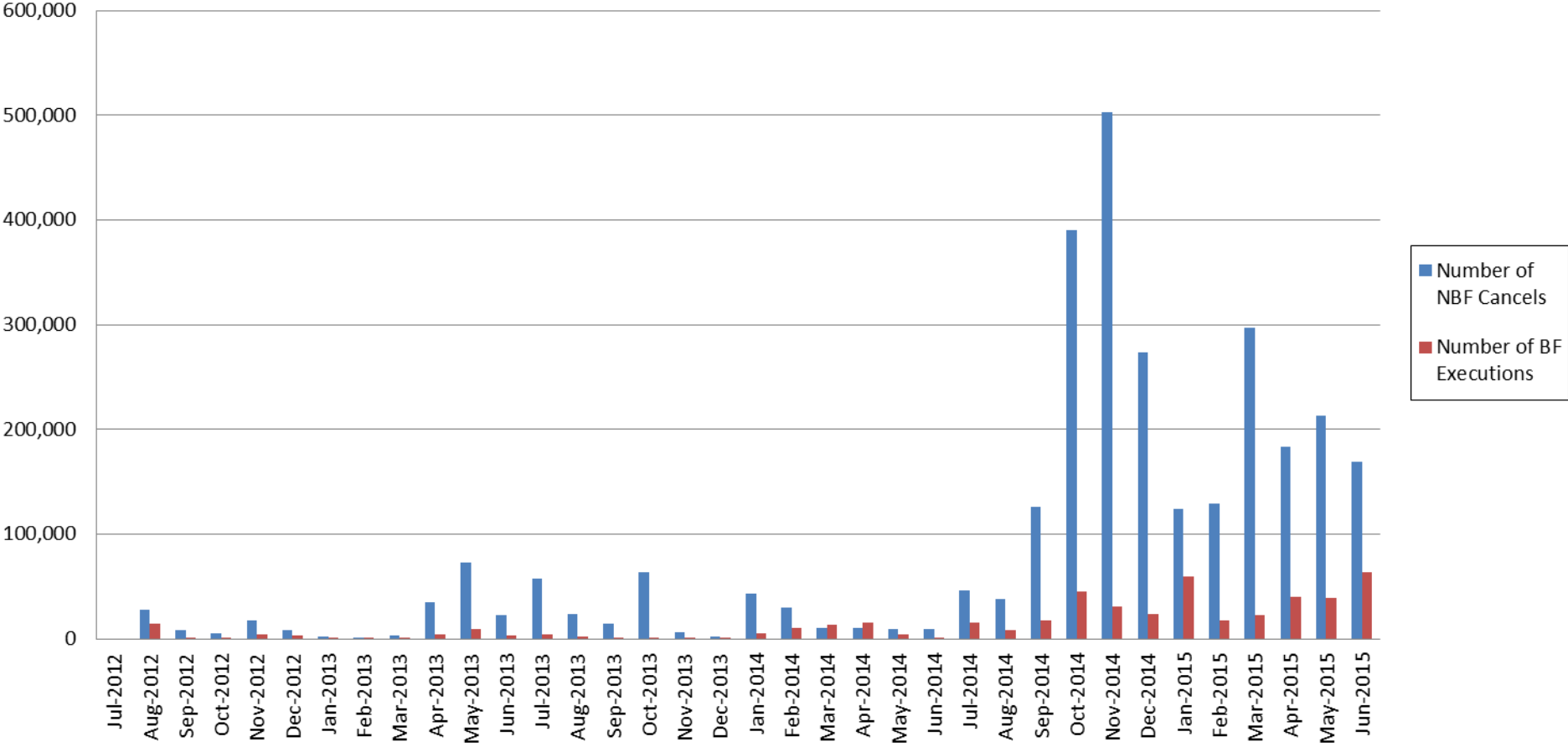
Bats EDGX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 543,242

of Layering bona-fide executions: 45,167

LSCI Pair Participant Layering Activity Aggregated



From July-2012 through June-2015

of Layering non bona-fide cancellations : 2,982,784

of Layering bona-fide executions : 485,011

Exhibit 3

Exhibit 3 - Summary of Confirmed Layering Activity at LSCI in 217 of 224 Symbols.xlsx
Summary

Matter Info			Details		RSA Exchanges Receiving Avalon Order Activity									Avalon Involvement						
Matter ID	Review Period Start	Review Period End	Symbol	Trade Date	NQ	NQ BX	NQ PSX	NYSE	NYSE Arca	NYSE Mkt	BATS	BATS Y	EDGA	EDGX	Total Orders Submitted by LSCI (executions/cancels)	Avalon Orders	Avalon Percentage			
20120332235	01/01/2012	07/31/2012	[REDACTED]	03/12/2012	X				X						9,184	9,145	99.58%			
				01/30/2012	X	X		X	X					X	X	14,507	14,505	99.99%		
				03/30/2012	X	X		X	X						X	X	17,575	17,571	99.98%	
				05/02/2012	X	X					X		X		X	X	4,304	4,282	99.49%	
				03/09/2012	X	X		X	X						X	X	15,804	15,778	99.84%	
20120344606	01/04/2012	02/28/2013	[REDACTED]	03/21/2012	X	X			X				X	X	4,324	4,324	100.00%			
				05/31/2012	X			X	X					X		5,648	5,630	99.68%		
				01/18/2012	X	X			X						X	X	6,389	6,343	99.28%	
				01/18/2012	X			X	X						X	X	5,502	5,477	99.55%	
				02/24/2012	X			X	X						X	X	4,419	4,348	98.39%	
				03/22/2012	X			X	X						X		193	193	100.00%	
				03/08/2012	X	X			X						X	X	11,195	11,191	99.96%	
				04/12/2012	X			X	X						X		639	627	98.12%	
				04/25/2012	X	X		X	X			X		X	X	X	850	748	88.00%	
				04/30/2012	X			X	X						X	X	332	321	96.69%	
				05/11/2012	X	X		X	X						X	X	6,615	6,494	98.17%	
				05/18/2012	X	X			X						X	X	2,434	2,434	100.00%	
				08/07/2012	X				X							X	544	544	100.00%	
				08/09/2012	X				X			X		X	X	X	1,484	1,434	96.63%	
				08/14/2012	X	X			X	X		X			X	X	6,969	6,480	92.98%	
				08/17/2012	X	X		X	X		X		X		X	X	5,214	4,847	92.96%	
				08/20/2012	X	X			X		X		X		X	X	10,278	10,255	99.78%	
				08/21/2012	X			X	X		X		X		X	X	608	436	71.71%	
				08/21/2012	X	X			X		X		X		X	X	37,962	36,721	96.73%	
				08/23/2012	X			X	X		X		X		X	X	6,712	5,747	85.62%	
				08/30/2012	X	X			X	X		X	X	X		X	X	2,072	2,026	97.78%
				01/31/2012	X	X		X	X							X	X	7,864	7,864	100.00%
				02/08/2012	X	X		X	X							X	X	6,425	6,423	99.97%
				02/14/2012	X	X			X							X		10,115	10,111	99.96%
				02/28/2012	X				X							X	X	5,246	5,246	100.00%
				03/27/2012	X	X		X	X							X		2,250	2,244	99.73%
				04/04/2012	X	X			X							X		7,634	7,630	99.95%
				04/16/2012	X	X		X	X							X	X	4,488	4,488	100.00%
05/18/2012	X	X			X							X	X	2,434	2,434	100.00%				
05/24/2012	X			X	X							X		5,302	5,286	99.70%				
08/01/2012	X	X		X	X							X	X	10,122	10,114	99.92%				
08/06/2012	X				X							X	X	619	619	100.00%				
08/31/2012	X				X			X		X		X	X	502	499	99.40%				
20130375880	06/01/2013	07/31/2013	[REDACTED]	04/29/2013	X	X		X	X		X		X	X	2,413	2,316	95.98%			
				05/10/2013	X			X	X	X	X		X	X	156	1	0.64%			
				06/24/2013																
				07/11/2013																
				03/21/2013	X	X			X		X		X		X	X	703	703	100.00%	
				04/02/2013	X				X						X	X	1,016	1,008	99.21%	
				04/19/2013	X			X	X		X		X		X	X	923	892	96.64%	
				03/04/2013	X	X			X		X		X		X	X	2,275	671	29.49%	
05/15/2013	X	X		X	X		X		X		X	X	3,577	3,380	94.49%					
05/21/2013	X	X		X	X		X		X	X	X	X	1,432	1,431	99.93%					

Exhibit 3 - Summary of Confirmed Layering Activity at LSCI in 217 of 224 Symbols.xlsx
Summary

Matter Info			Details		RSA Exchanges Receiving Avalon Order Activity								Avalon Involvement				
Matter ID	Review Period Start	Review Period End	Symbol	Trade Date	NQ	NQ BX	NQ PSX	NYSE	NYSE Arca	NYSE Mkt	BATS	BATS Y	EDGA	EDGX	Total Orders Submitted by LSCI (executions/cancels)	Avalon Orders	Avalon Percentage
				05/28/2013	X	X		X	X		X		X	X	2,093	2,081	99.43%
				05/29/2013	X	X			X		X	X	X	X	2,670	2,648	99.18%
				06/03/2013	X	X		X	X		X		X	X	2,292	1,012	44.15%
				06/05/2013	X			X	X		X	X	X	X	3,135	2,629	83.86%
				06/11/2013	X				X		X		X	X	2,558	2,221	86.83%
				06/24/2013	X				X				X	X	749	744	99.33%
				06/27/2013	X	X			X	X	X		X	X	5,800	5,175	89.22%

Exhibit 3 - Summary of Confirmed Layering Activity at LSCI in 217 of 224 Symbols.xlsx
Summary

Matter Info			Details		RSA Exchanges Receiving Avalon Order Activity									Avalon Involvement					
Matter ID	Review Period Start	Review Period End	Symbol	Trade Date	NQ	NQ BX	NQ PSX	NYSE	NYSE Arca	NYSE Mkt	BATS	BATS Y	EDGA	EDGX	Total Orders Submitted by LSCI (executions/cancels)	Avalon Orders	Avalon Percentage		
20130375891	07/10/2013	07/24/2013		07/10/2013	X	X			X		X		X	X	1,029	1,029	100.00%		
				07/11/2013	X	X			X		X		X	X	3,031	3,030	99.97%		
				07/24/2013	X	X			X		X		X	X	1,452	1,405	96.76%		
20130380037	07/01/2013	08/31/2013		07/10/2013															
				07/12/2013															
				07/10/2013															
				07/11/2013															
20130390046	07/01/2013	12/31/2013		12/18/2013	X				X			X	X	X	507	507	100.00%		
				09/10/2013	X				X					X	X	891	891	100.00%	
				09/26/2013	X				X						X	2,775	2,699	97.26%	
				09/26/2013	X				X						X	2,269	2,015	88.81%	
				10/02/2013	X				X							2,238	2,236	99.91%	
				10/17/2013	X				X							1,990	1,986	99.80%	
				10/04/2013	X				X							1,362	1,360	99.85%	
				10/21/2013	X	X			X			X	X	X	X	3,817	3,383	88.63%	
				10/24/2013	X	X		X	X				X	X	X	2,567	1,920	74.80%	
				10/25/2013	X				X						X	3,647	3,562	97.67%	
				11/04/2013	X				X						X	1,025	1,025	100.00%	
				11/05/2013	X				X				X	X	X	1,782	1,781	99.94%	
				11/01/2013	X				X				X	X	X	2,082	2,080	99.90%	
				11/07/2013	X				X							397	397	100.00%	
				11/13/2013	X				X							4,782	3,986	83.35%	
11/15/2013	X				X							513	513	100.00%					
12/04/2013	X				X					X	X	X	990	985	99.49%				
12/31/2013	X				X							X	3,085	3,085	100.00%				
20140398109	01/31/2014	05/08/2014		02/06/2014	X			X	X				X	X	426	426	100.00%		
				02/06/2014	X				X					X	203	201	99.01%		
				01/31/2014	X				X					X	134	126	94.03%		
				02/06/2014	X			X	X					X	X	426	426	100.00%	
				02/10/2014	X			X	X				X		X	1,639	1,517	92.56%	
				05/01/2014	X				X				X		X	164	164	100.00%	
				05/02/2014	X				X				X		X	187	171	91.44%	
				05/05/2014	X				X				X		X	1,053	1,050	99.72%	
				5/5/2014	X				X						X	37	34	91.89%	
				05/07/2014	X				X					X	X	X	427	427	100.00%
05/08/2014	X				X					X	X	X	276	254	92.03%				
20140403888	02/19/2014	05/09/2014		05/08/2014	X	X		X	X				X	X	761	613	80.55%		
				04/30/2014	X				X				X	X	650	649	99.85%		
				05/06/2014	X			X	X				X	X	3,156	3,156	100.00%		
20140410221	01/01/2014	03/31/2014		02/11/2014	X				X				X	X	539	538	99.81%		
				01/27/2014	X			X	X				X	X	933	923	98.93%		
				01/28/2014	X				X				X	X	X	1,035	1,035	100.00%	
				01/31/2014	X				X				X		X	1,356	1,356	100.00%	
				02/05/2014	X				X				X	X	X	1,317	1,317	100.00%	
				02/10/2014	X				X				X	X	X	1,491	1,135	76.12%	
				03/03/2014	X			X	X				X	X	X	1,056	1,037	98.20%	
03/14/2014	X	X			X					X		X	818	818	100.00%				

Exhibit 3 - Summary of Confirmed Layering Activity at LSCI in 217 of 224 Symbols.xlsx
Summary

Matter Info			Details		RSA Exchanges Receiving Avalon Order Activity								Avalon Involvement					
Matter ID	Review Period Start	Review Period End	Symbol	Trade Date	NQ	NQ BX	NQ PSX	NYSE	NYSE Arca	NYSE Mkt	BATS	BATS Y	EDGA	EDGX	Total Orders Submitted by LSCI (executions/cancels)	Avalon Orders	Avalon Percentage	
				03/05/2014	X				X			X		X	1,236	1,230	99.51%	
20140414447	04/01/2013	04/30/2013		04/03/2013	X	X			X		X		X	X	261	259	99.23%	
				04/03/2013	X				X		X		X	X	233	225	96.57%	
				04/03/2013	X	X			X		X				X	131	104	79.39%
				04/03/2013	X				X		X		X		X	219	218	99.54%
				04/03/2013	X				X		X		X		X	428	199	46.50%
				04/03/2013	X	X		X	X		X		X		X	957	781	81.61%
				04/03/2013	X	X			X		X		X		X	2,167	2,043	94.28%

Exhibit 3 - Summary of Confirmed Layering Activity at LSCI in 217 of 224 Symbols.xlsx
Summary

Matter Info			Details		RSA Exchanges Receiving Avalon Order Activity								Avalon Involvement							
Matter ID	Review Period Start	Review Period End	Symbol	Trade Date	NQ	NQ BX	NQ PSX	NYSE	NYSE Arca	NYSE Mkt	BATS	BATS Y	EDGA	EDGX	Total Orders Submitted by LSCI (executions/cancels)	Avalon Orders	Avalon Percentage			
20140417906	11/30/2012	02/28/2014		11/30/2012	X			X	X		X		X	X	1,604	1,423	88.72%			
				11/22/2013												941	9	0.96%		
				10/23/2013	X					X				X		X	109	109	100.00%	
				10/29/2013	X					X				X	X	X	1,063	1,061	99.81%	
				10/29/2013	X					X	X			X	X	X	605	371	61.32%	
				11/11/2013	X					X	X			X		X	503	259	51.49%	
				02/05/2014	X	X				X	X			X		X	1,285	1,279	99.53%	
				02/24/2014	X	X					X			X		X	1,669	1,653	99.04%	
				10/03/2013	X	X					X			X	X	X	1,024	985	96.19%	
				08/23/2013	X	X				X	X	X			X	X	1,568	445	28.38%	
				10/17/2013	X						X			X	X	X	680	643	94.56%	
				08/09/2013	X	X					X	X			X	X	X	333	329	98.80%
				11/08/2013														1,337	0	0.00%
				10/03/2013	X							X			X		X	178	162	91.01%
				10/22/2013	X							X			X		X	4,009	4,009	100.00%
				11/25/2013	X							X			X		X	360	320	88.89%
				10/15/2013	X							X			X	X		540	537	99.44%
				12/04/2013	X						X	X					X	1,985	215	10.83%
				10/14/2013	X						X	X			X	X	X	2,148	2,148	100.00%
				08/02/2013	X	X					X	X			X	X	X	1,082	1,079	99.72%
				11/20/2013	X							X			X		X	499	409	81.96%
				01/28/2013	X							X		X		X	X	1,619	1,512	93.39%
				10/30/2013								X			X	X		234	234	100.00%
				12/21/2012	X	X						X		X		X	X	625	625	100.00%
				10/24/2013	X							X			X	X		1,006	1,006	100.00%
				10/17/2013	X							X			X	X		30	17	56.67%
				10/23/2013	X							X			X	X	X	425	422	99.29%
				10/24/2013	X							X			X	X		859	859	100.00%
				12/26/2012	X	X						X		X		X	X	4,942	4,940	99.96%
				10/21/2013	X							X	X		X	X	X	574	574	100.00%
				11/22/2013	X	X						X	X		X	X	X	4,801	4,501	93.75%
				10/04/2013	X							X			X		X	677	427	63.07%
				10/22/2013	X	X						X	X		X		X	516	511	99.03%
				02/07/2014	X	X						X			X		X	323	323	100.00%
				11/14/2013	X	X						X			X		X	639	639	100.00%
				07/22/2013	X	X						X	X		X	X	X	1,254	1,115	88.92%
				12/12/2013	X												X	3,229	2	0.06%
				12/24/2013	X							X	X			X	X	832	245	29.45%
				12/24/2012	X	X						X	X	X		X	X	4,377	3,647	83.32%
				01/16/2013	X							X		X		X	X	473	471	99.58%
11/14/2013	X	X						X	X		X		X	2,071	1,042	50.31%				
11/15/2013	X							X			X		X	1,210	374	30.91%				
02/20/2014	X	X						X			X		X	1,138	1,120	98.42%				
07/12/2013	X	X						X	X		X	X	X	601	593	98.67%				
08/19/2011								X	X					373	13	3.49%				
20140427320	04/01/2014	05/31/2014		04/01/2014	X				X			X	X	X	1,145	1,120	97.82%			
				04/04/2014	X				X	X			X	X	1,866	1,865	99.95%			
				04/17/2014	X				X					X	X	1,106	1,076	97.29%		

Exhibit 3 - Summary of Confirmed Layering Activity at LSCI in 217 of 224 Symbols.xlsx
Summary

Matter Info			Details		RSA Exchanges Receiving Avalon Order Activity									Avalon Involvement			
Matter ID	Review Period Start	Review Period End	Symbol	Trade Date	NQ	NQ BX	NQ PSX	NYSE	NYSE Arca	NYSE Mkt	BATS	BATS Y	EDGA	EDGX	Total Orders Submitted by LSCI (executions/cancels)	Avalon Orders	Avalon Percentage
				05/12/2014	X			X	X					X	650	641	98.62%
				05/09/2014	X				X			X	X	X	2,370	1,824	76.96%
				05/30/2014	X				X					X	445	445	100.00%

Exhibit 3 - Summary of Confirmed Layering Activity at LSCI in 217 of 224 Symbols.xlsx
Summary

Matter Info			Details		RSA Exchanges Receiving Avalon Order Activity								Avalon Involvement						
Matter ID	Review Period Start	Review Period End	Symbol	Trade Date	NQ	NQ BX	NQ PSX	NYSE	NYSE Arca	NYSE Mkt	BATS	BATS Y	EDGA	EDGX	Total Orders Submitted by LSCI (executions/cancels)	Avalon Orders	Avalon Percentage		
20140435565	06/01/2014	08/31/2014		06/06/2014	X				X		X			X	628	578	92.04%		
				06/02/2014	X				X				X	X	X	639	636	99.53%	
				06/13/2014	X				X					X	X	X	826	826	100.00%
				07/09/2014	X				X						X	X	317	316	99.68%
				07/31/2014	X	X			X						X	X	1,802	1,801	99.94%
				07/16/2014	X	X		X	X			X	X	X	X	X	3,425	3,195	93.28%
				08/05/2014	X			X			X			X	X	X	638	623	97.65%
				08/21/2014	X	X		X	X					X	X	X	563	559	99.29%
				08/27/2014	X	X		X	X			X	X	X	X	X	690	675	97.83%
20140439191	12/26/2014	12/26/2014		12/26/2014	X	X			X			X	X	X	888	888	100.00%		
				12/08/2014	X	X		X	X		X	X	X	X	X	739	739	100.00%	
20150447319	03/09/2015	03/10/2015		03/09/2015	X				X				X	X	1,417	1,417	100.00%		
				03/10/2015	X	X	X		X		X	X			X	1,053	1,044	99.15%	
20150449273	11/21/2014	11/24/2014		11/21/2014	X	X			X			X	X	X	3,815	3,681	96.49%		
				11/24/2014	X	X			X				X	X		1,277	1,233	96.55%	
				11/24/2014	X				X				X	X		1,196	1,160	96.99%	
20150450121	12/30/2014	12/30/2014		12/30/2014	X	X	X		X		X	X	X	363	360	99.17%			
20150450392	08/01/2014	01/27/2015		11/07/2014	X	X		X	X			X	X	X	497	333	67.00%		
				11/07/2014	X	X			X				X	X	X	752	637	84.71%	
				11/07/2014	X	X			X				X	X	X	1,668	1,474	88.37%	
				11/07/2014	X	X		X	X			X	X	X	X	X	1,728	1,540	89.12%
				01/08/2015	X		X	X	X			X	X	X	X	X	1,033	1,027	99.42%
				01/08/2015			X	X					X	X			63	63	100.00%
				01/28/2015	X		X		X								559	4	0.72%
				01/30/2015													158	1	0.63%
				03/05/2014	X			X	X							X	1,257	74	5.89%
				03/05/2014	X			X	X							X	586	40	6.83%
				03/11/2014													1,265	0	0.00%
				09/18/2014	X	X		X	X			X	X	X	X	X	2,354	1,998	84.88%
				20150450767	12/01/2014	02/28/2015		12/12/2014	X	X		X	X		X	X		X	1,103
12/30/2014	X	X							X			X	X	X	557	557	100.00%		
12/01/2014	X								X				X	X	859	858	99.88%		
01/05/2015	X	X							X				X	X	911	910	99.89%		
02/23/2015	X							X	X					X	876	876	100.00%		
02/26/2015	X	X							X		X	X	X	X	X	1,176	1,094	93.03%	
01/21/2015	X	X	X						X		X	X	X	X	X	3,633	3,477	95.71%	
01/02/2015	X							X	X						X	568	525	92.43%	
20150454115	04/06/2015	05/15/2015		02/02/2015	X				X					195	16	8.21%			
				04/06/2015	X				X		X	X	X	X	919	844	91.84%		
				04/07/2015	X				X			X	X	X	956	949	99.27%		
				05/15/2015	X				X						X	662	662	100.00%	

Exhibit 3 - Summary of Confirmed Layering Activity at LSCI in 217 of 224 Symbols.xlsx
Summary

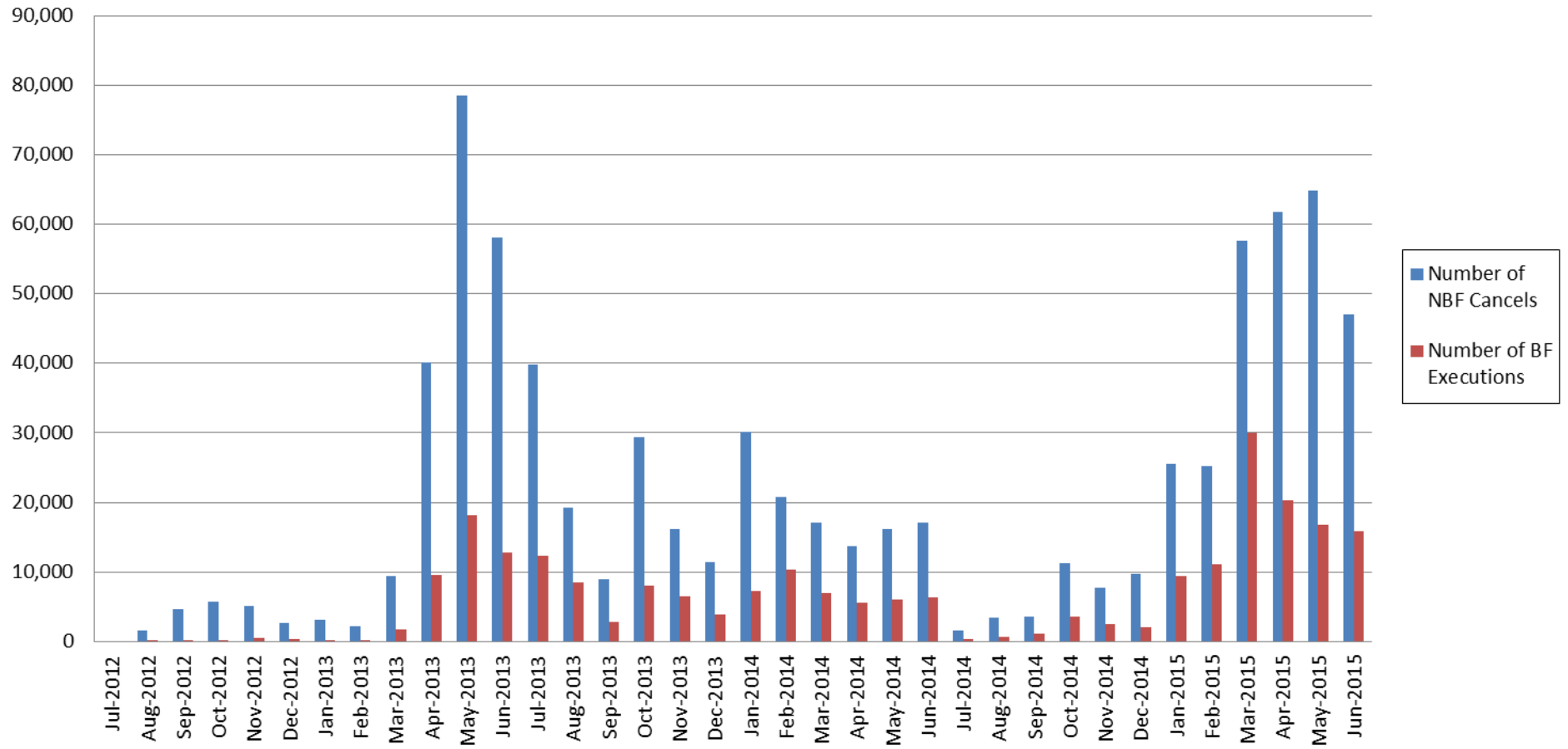
Matter Info			Details		RSA Exchanges Receiving Avalon Order Activity									Avalon Involvement				
Matter ID	Review Period Start	Review Period End	Symbol	Trade Date	NQ	NQ BX	NQ PSX	NYSE	NYSE Arca	NYSE Mkt	BATS	BATS Y	EDGA	EDGX	Total Orders Submitted by LSCI (executions/cancels)	Avalon Orders	Avalon Percentage	
20150463438	03/02/2015	06/30/2015	[REDACTED]	03/20/2015	X	X			X		X	X	X	X	1,496	1,495	99.93%	
				04/14/2015	X			X	X						X	590	590	100.00%
				04/01/2015	X				X		X	X			X	813	784	96.43%
				03/04/2015	X				X					X	X	1,152	1,101	95.57%
				03/17/2015	X				X					X	X	1,365	1,337	97.95%
				04/15/2015	X		X	X		X	X	X	X	X	X	2,080	1,889	90.82%
				04/02/2015	X			X		X	X	X	X	X	X	3,609	3,577	99.11%
				04/02/2015	X			X					X	X	X	1,115	1,113	99.82%
				03/13/2015	X	X		X						X	X	3,549	3,549	100.00%
				03/13/2015	X			X			X	X	X	X	X	3,487	3,443	98.74%
				05/05/2015	X			X			X	X	X	X	X	1,277	1,267	99.22%
				06/02/2015	X		X	X			X	X	X	X	X	571	549	96.15%
				05/07/2015	X			X	X					X	X	1,167	1,074	92.03%
				05/08/2015	X			X	X			X	X	X	X	858	858	100.00%
				06/08/2015	X			X	X						X	3,179	3,156	99.28%
				06/01/2015	X			X			X	X	X	X		392	391	99.74%
				05/04/2015	X			X			X			X	X	730	730	100.00%
06/25/2015	X			X		X	X	X	X	X	X	1,654	1,543	93.29%				
05/01/2015	X			X			X			X	X	549	549	100.00%				
06/02/2015	X			X			X		X	X	X	2,152	2,104	97.77%				
20150472710	01/12/2015	08/28/2015	[REDACTED]	03/10/2015	X				X				X	385	385	100.00%		

- Notes**
- * LSCI did not provide order records, only submitted executions
 - # version of order records appended with "TMR Version" (analyst version) appears to be only copy.
 - [REDACTED] unable to locate adequate records for analysis
 - [GREEN] Avalon responsible for at least 95% of Lek records submitted

Exhibit 4

Avalon Single Participant Layering Activity charts

AVALON's Single Participant Layering Activity on Nasdaq



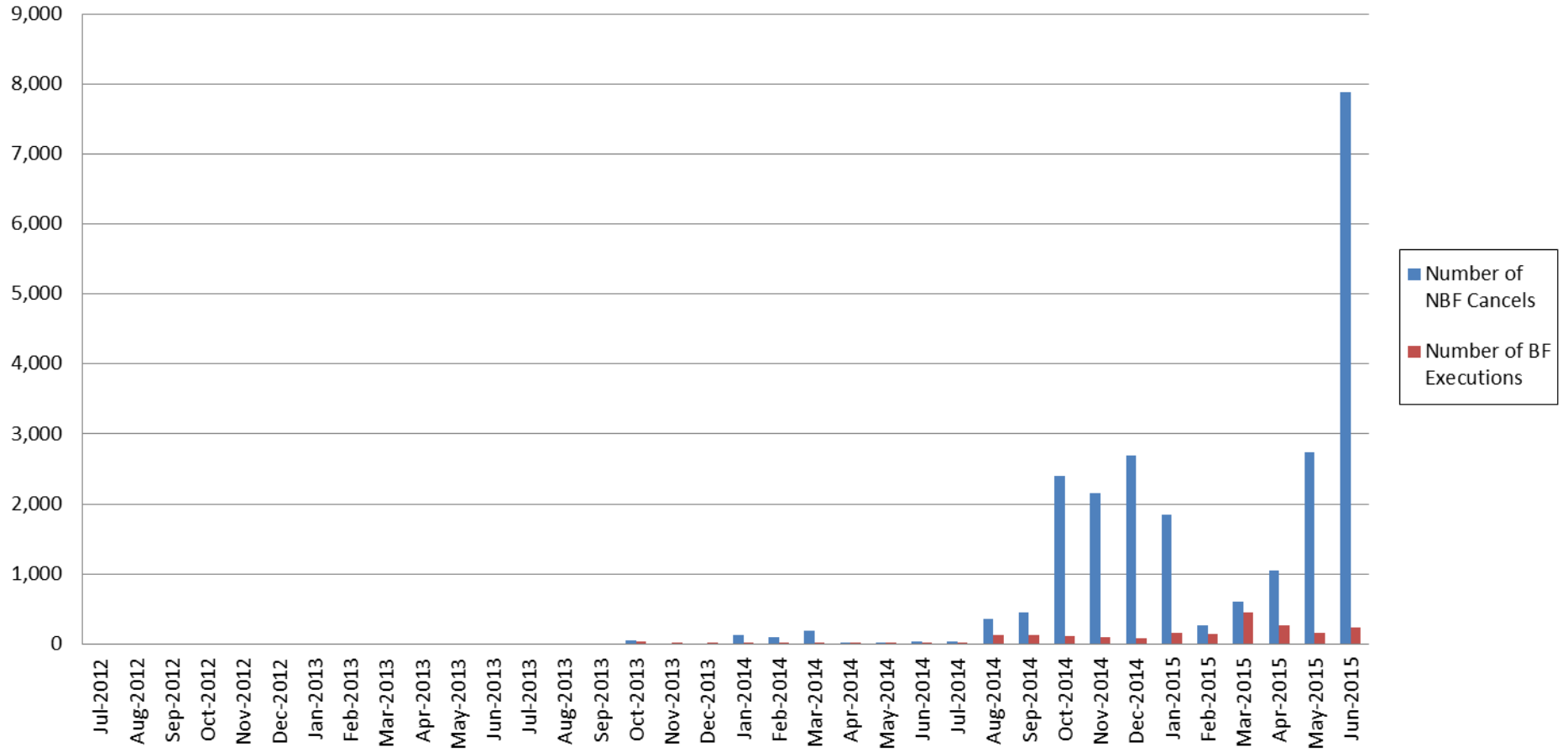
NASDAQ LLC ("Nasdaq")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 770,878

of Layering bona-fide executions: 242,491

AVALON's Single Participant Layering Activity on BX



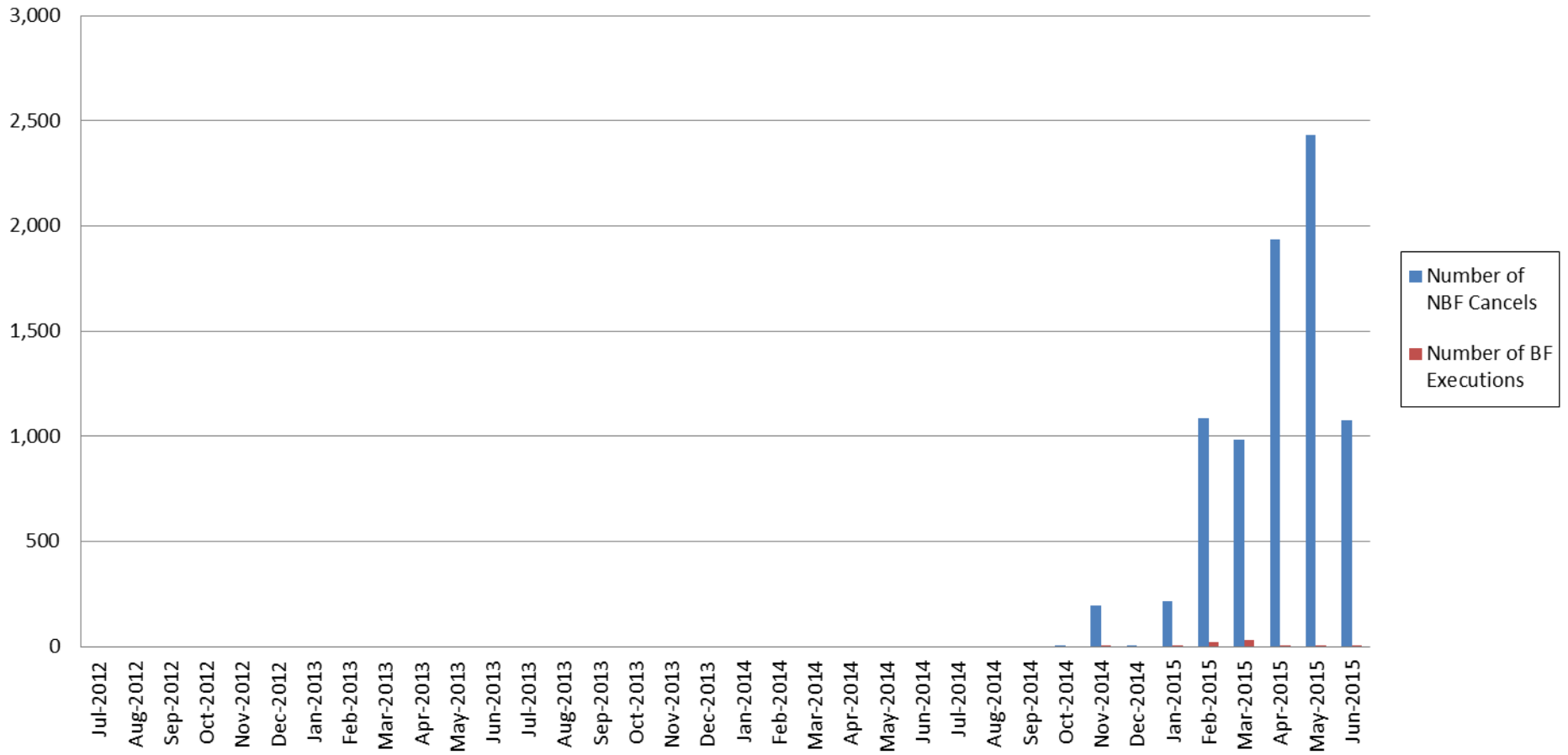
NASDAQ OMX BX, Inc. ("BX")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 22,975

of Layering bona-fide executions: 2,079

AVALON's Single Participant Layering Activity on PHLX



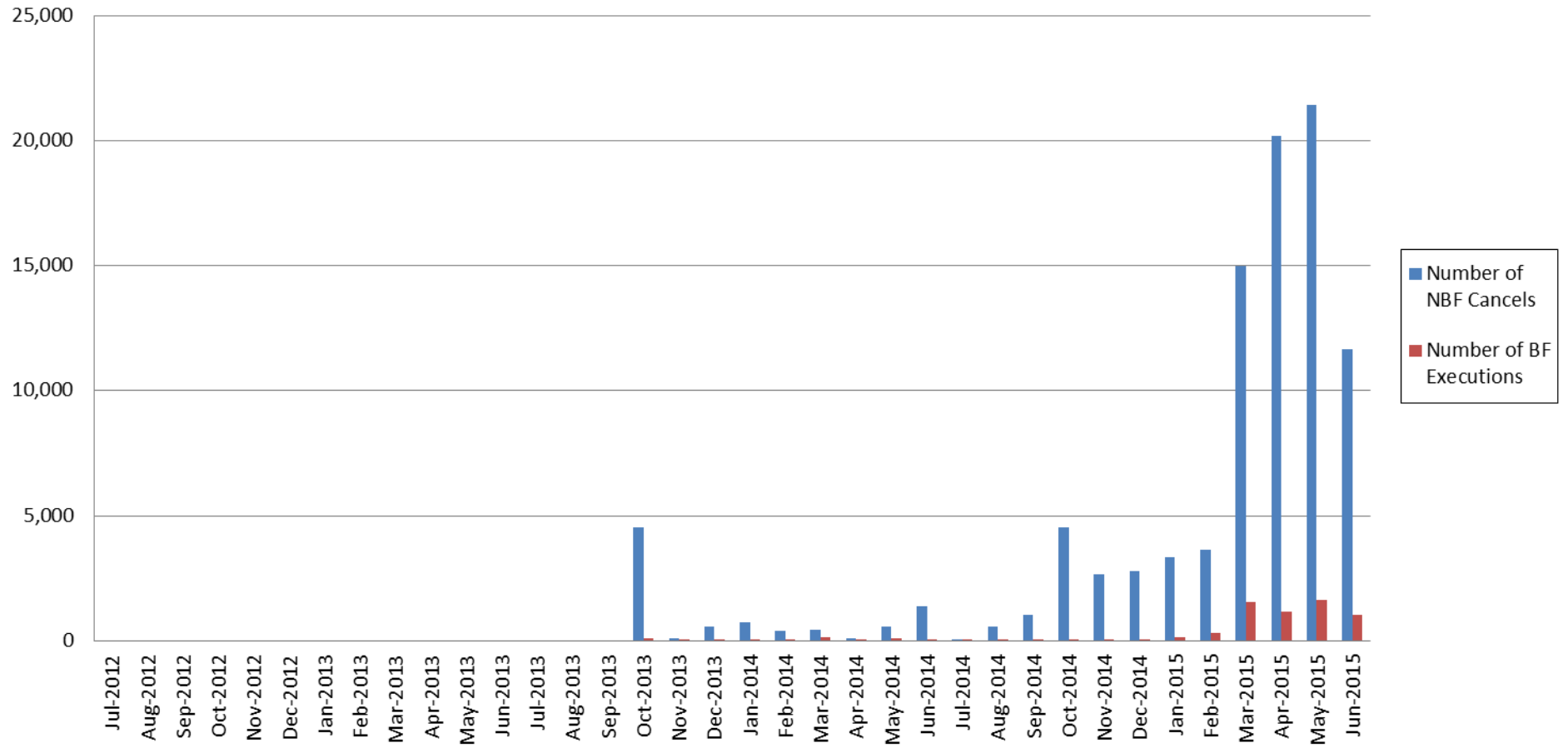
NASDAQ PHLX, LLC

From July-2012 through June-2015

of Layering non bona-fide cancellations: 7,940

of Layering bona-fide executions: 80

AVALON's Single Participant Layering Activity on NYSE



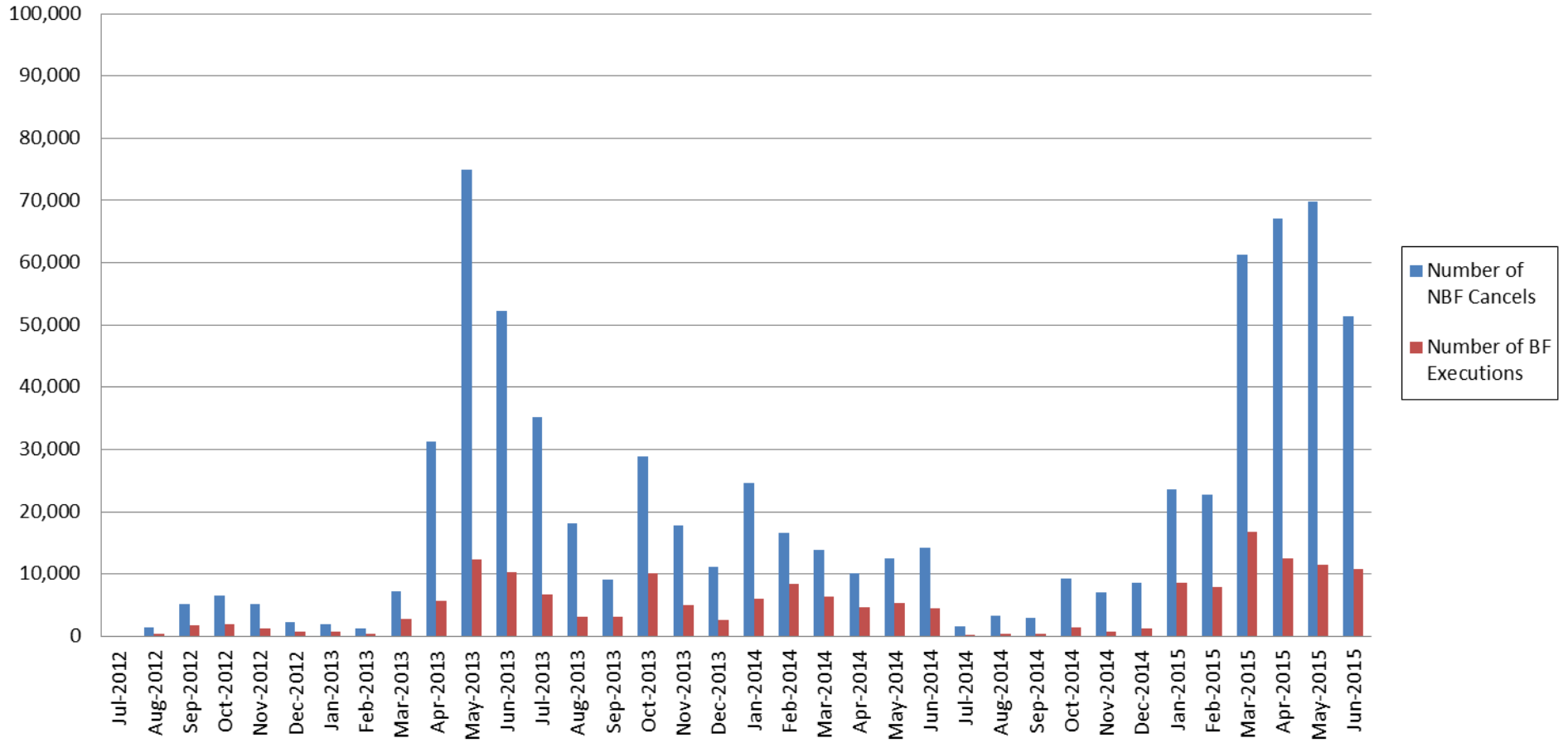
NYSE, LLC ("NYSE")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 95,815

of Layering bona-fide executions: 6,429

AVALON's Single Participant Layering Activity on ARCA



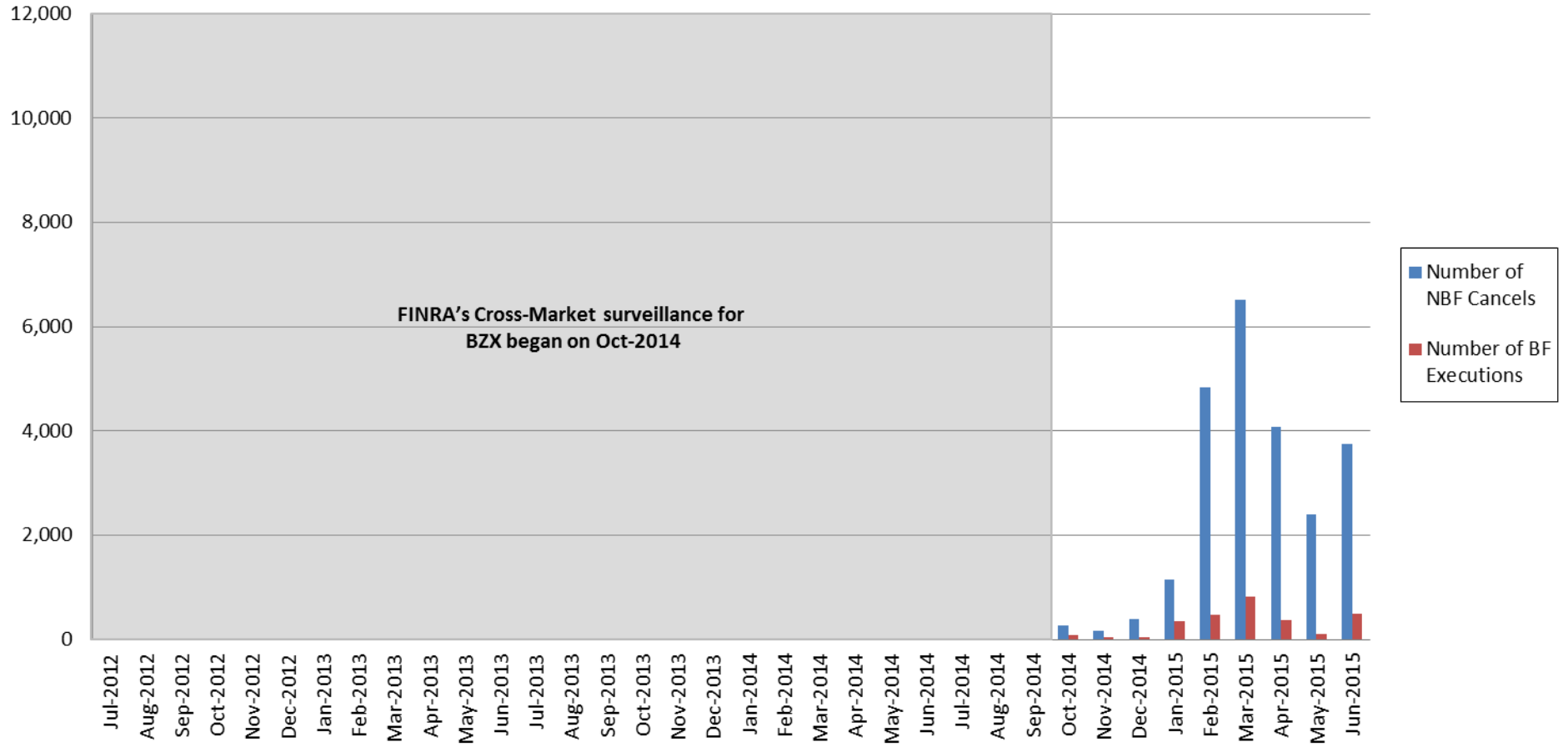
NYSE Arca Inc. ("NYSE Arca")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 730,309

of Layering bona-fide executions: 176,449

AVALON's Single Participant Layering Activity on BZX



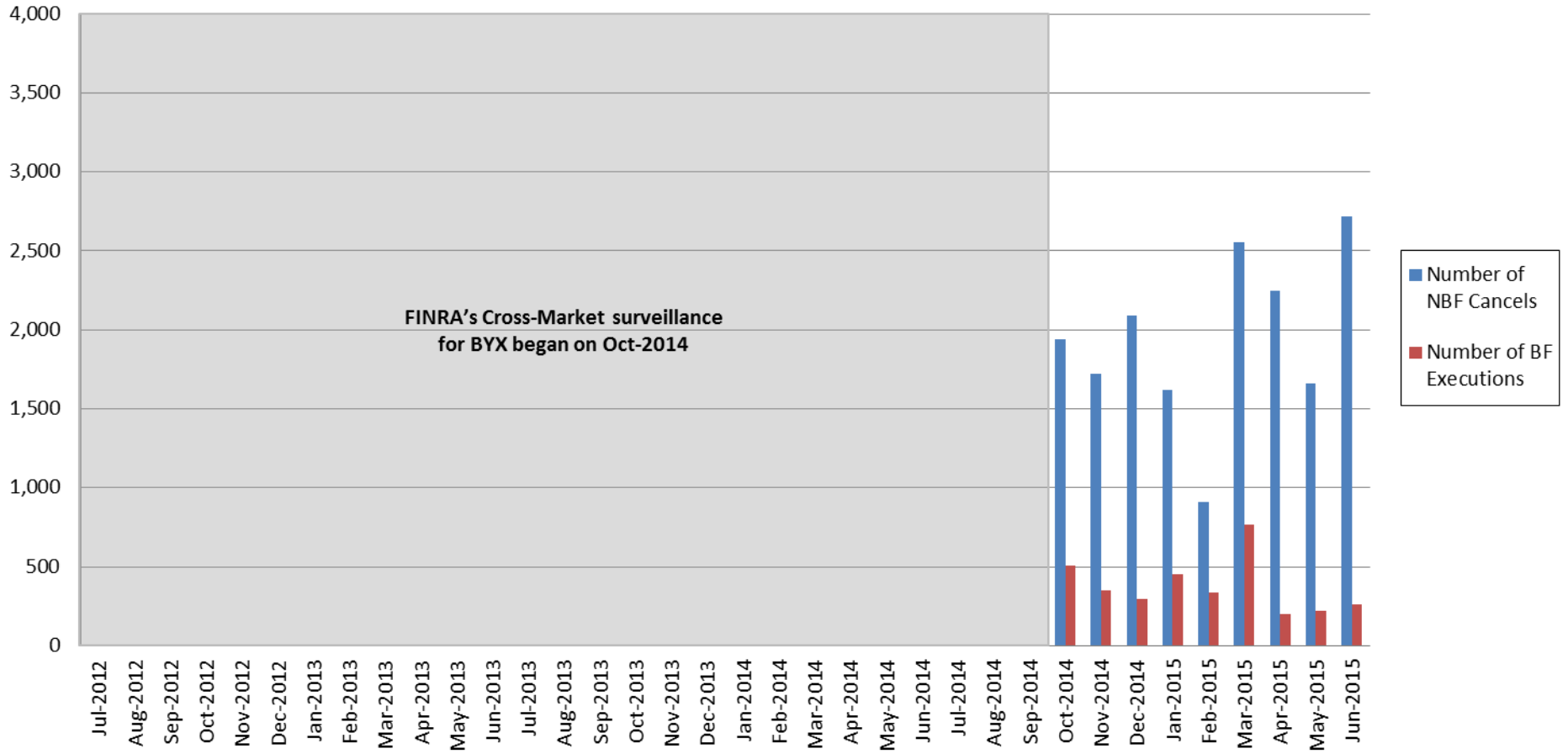
Bats BZX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 23,579

of Layering bona-fide executions: 2,821

AVALON's Single Participant Layering Activity on BYX



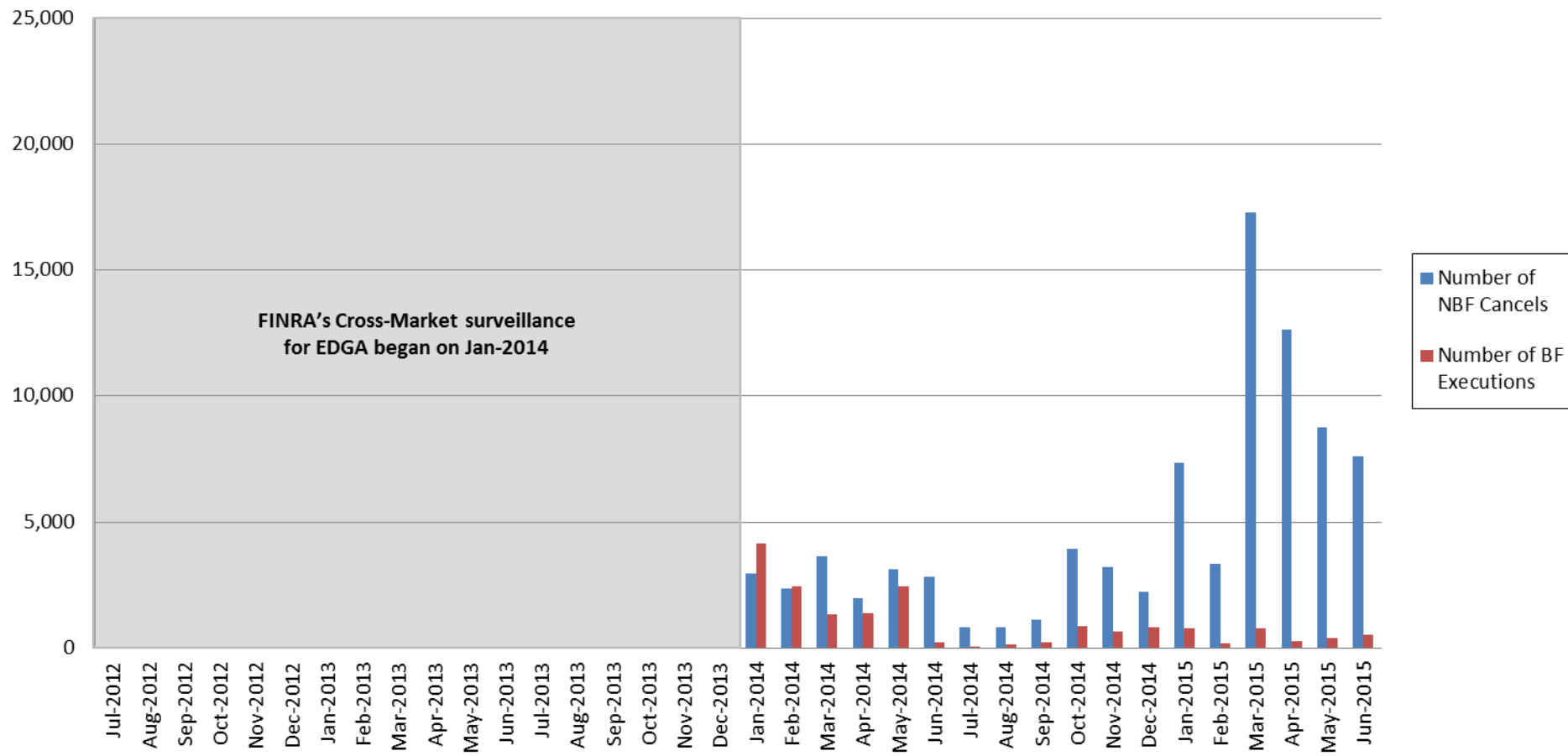
Bats BYX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 17,458

of Layering bona-fide executions: 3,392

AVALON's Single Participant Layering Activity on EDGA



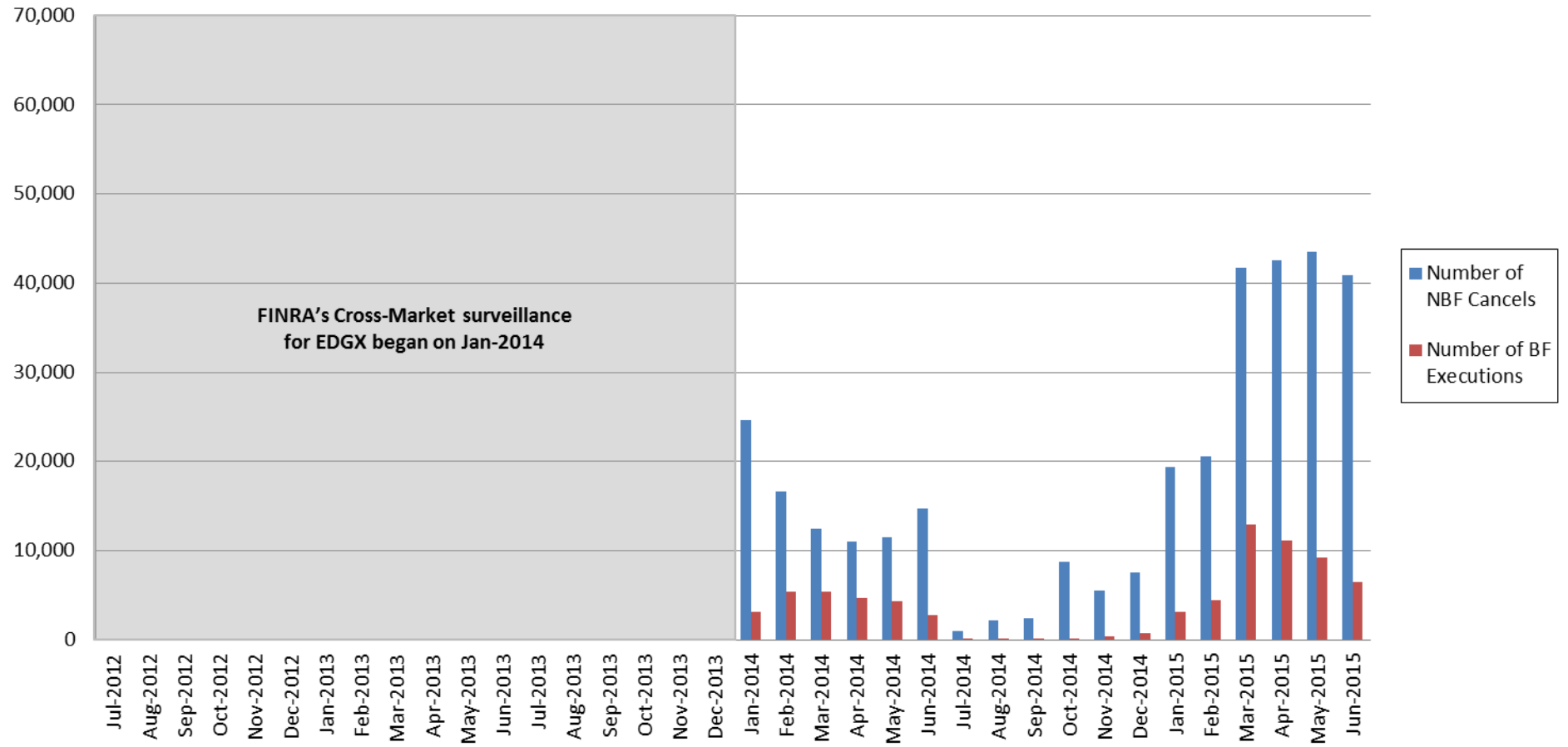
Bats EDGA Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 85,992

of Layering bona-fide executions: 17,606

AVALON's Single Participant Layering Activity on EDGX



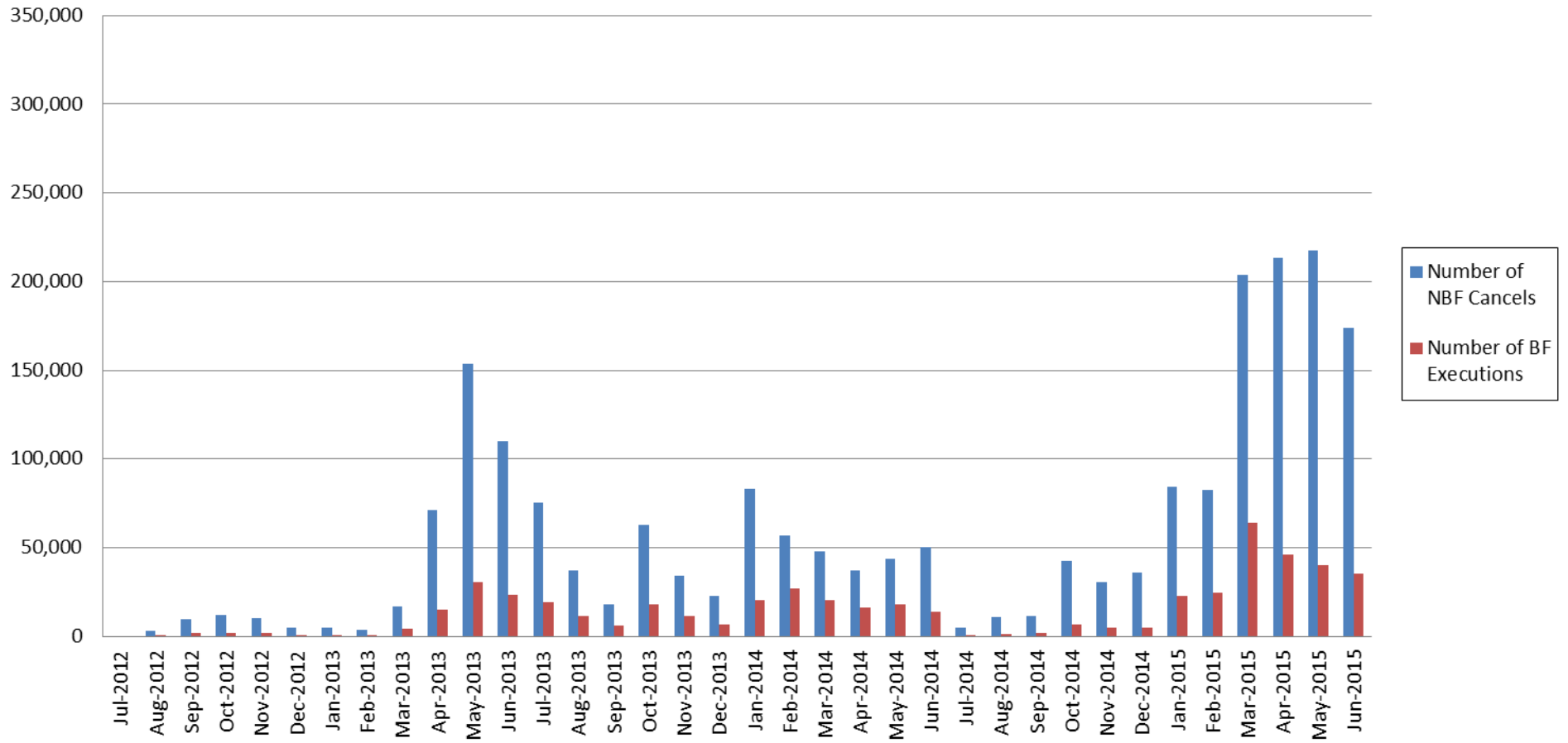
Bats EDGX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 327,042

of Layering bona-fide executions: 74,705

AVALON's Single Participant Layering Activity Aggregated



From July-2012 through June-2015

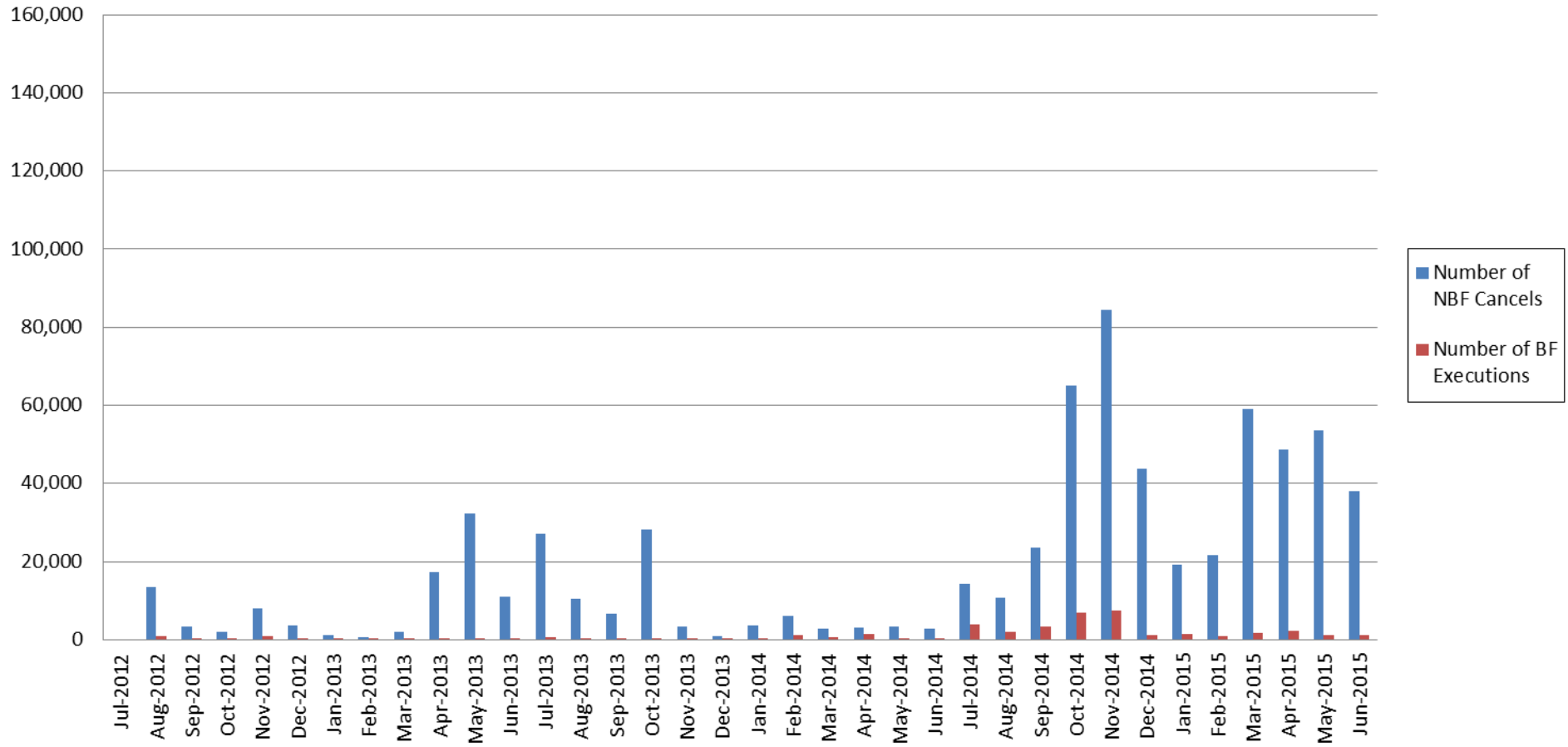
of Layering non bona-fide cancellations: 2,081,988

of Layering bona-fide executions: 526,052

Exhibit 5

Avalon Pair Participant Layering Activity charts

AVALON's Pair Participant Layering Activity on Nasdaq



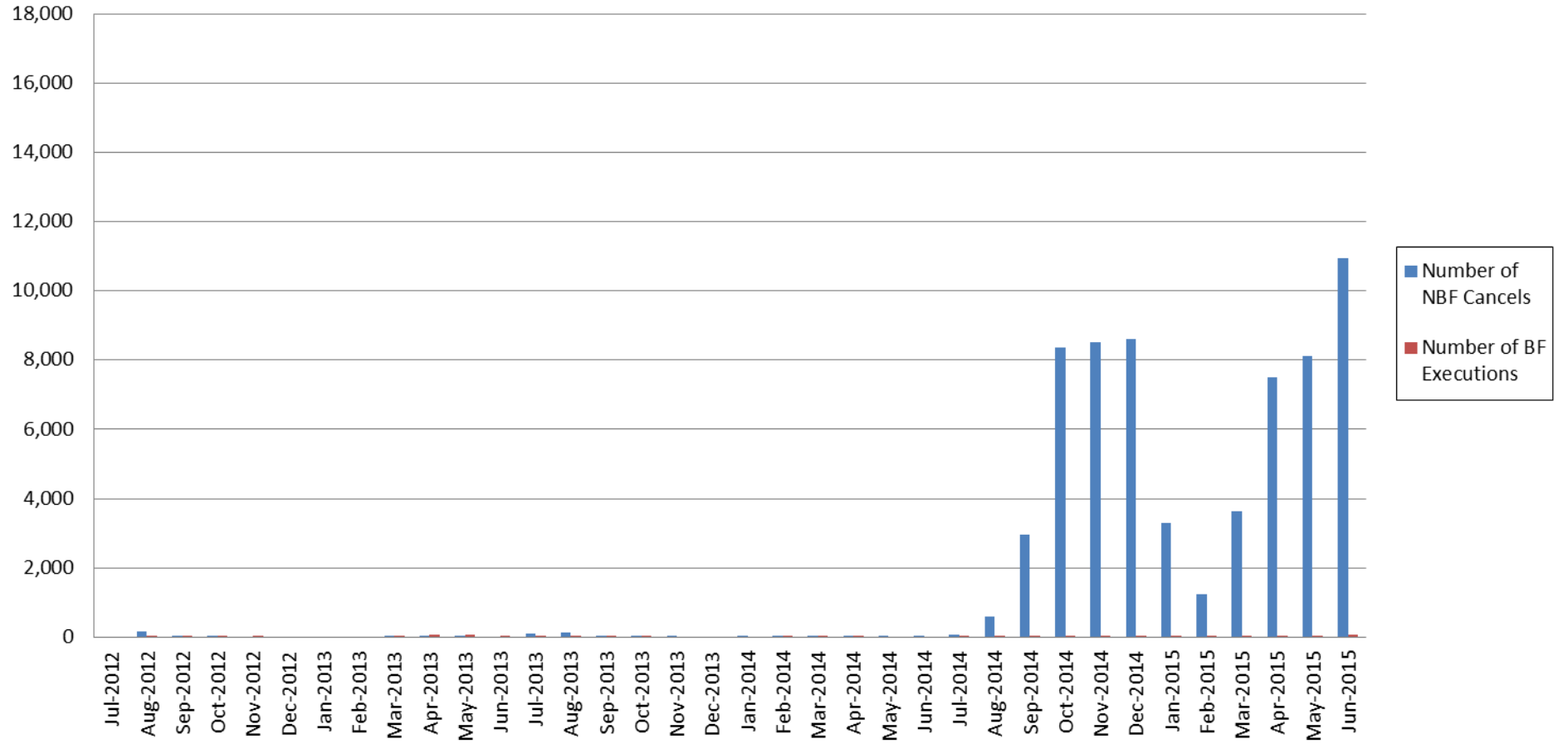
NASDAQ LLC ("Nasdaq")

From July-2012 through June-2015

of Layering non bona-fide cancellations : 674,942

of Layering bona-fide executions : 42,406

AVALON's Pair Participant Layering Activity on BX



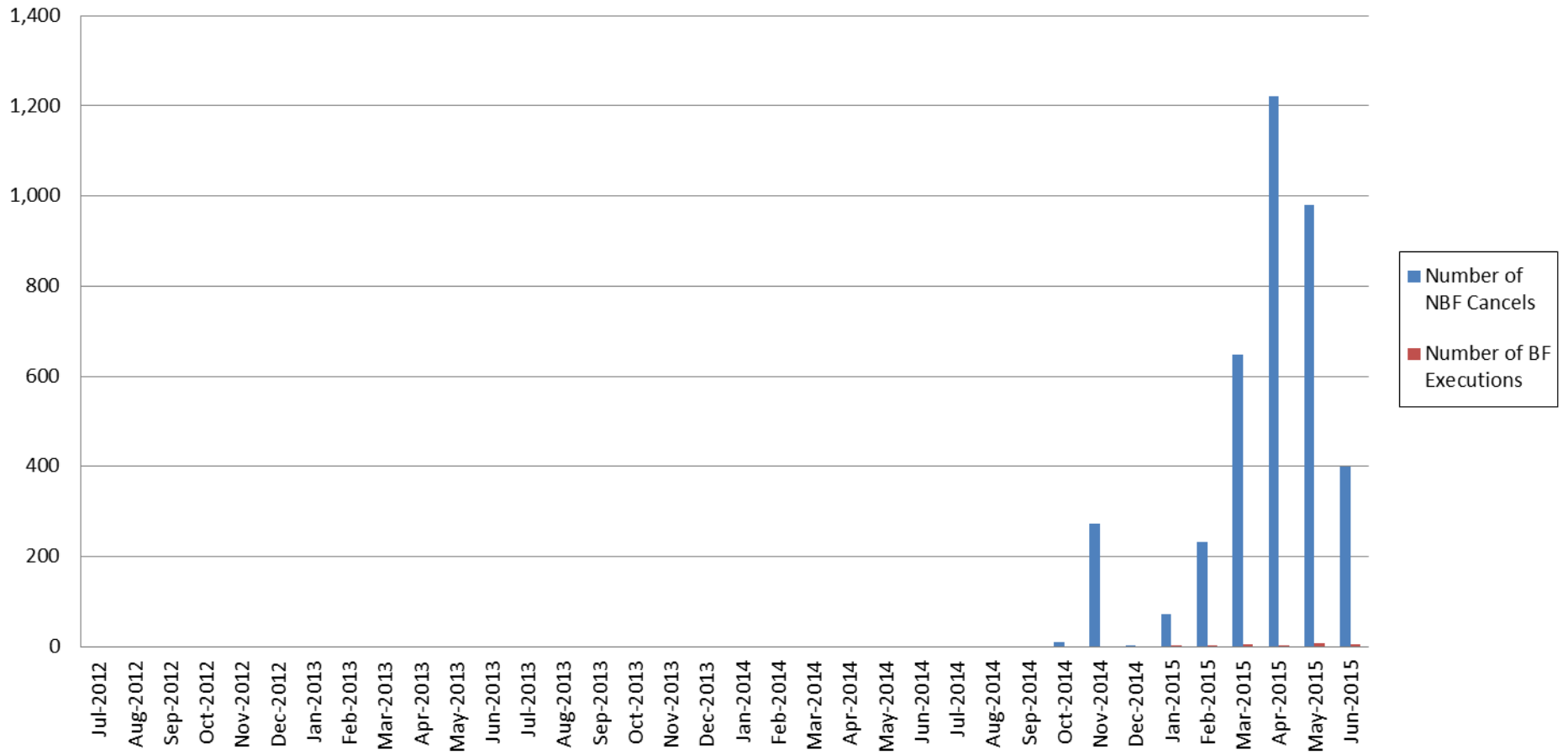
NASDAQ OMX BX, Inc. ("BX")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 64,388

of Layering bona-fide executions: 635

AVALON's Pair Participant Layering Activity on PHLX



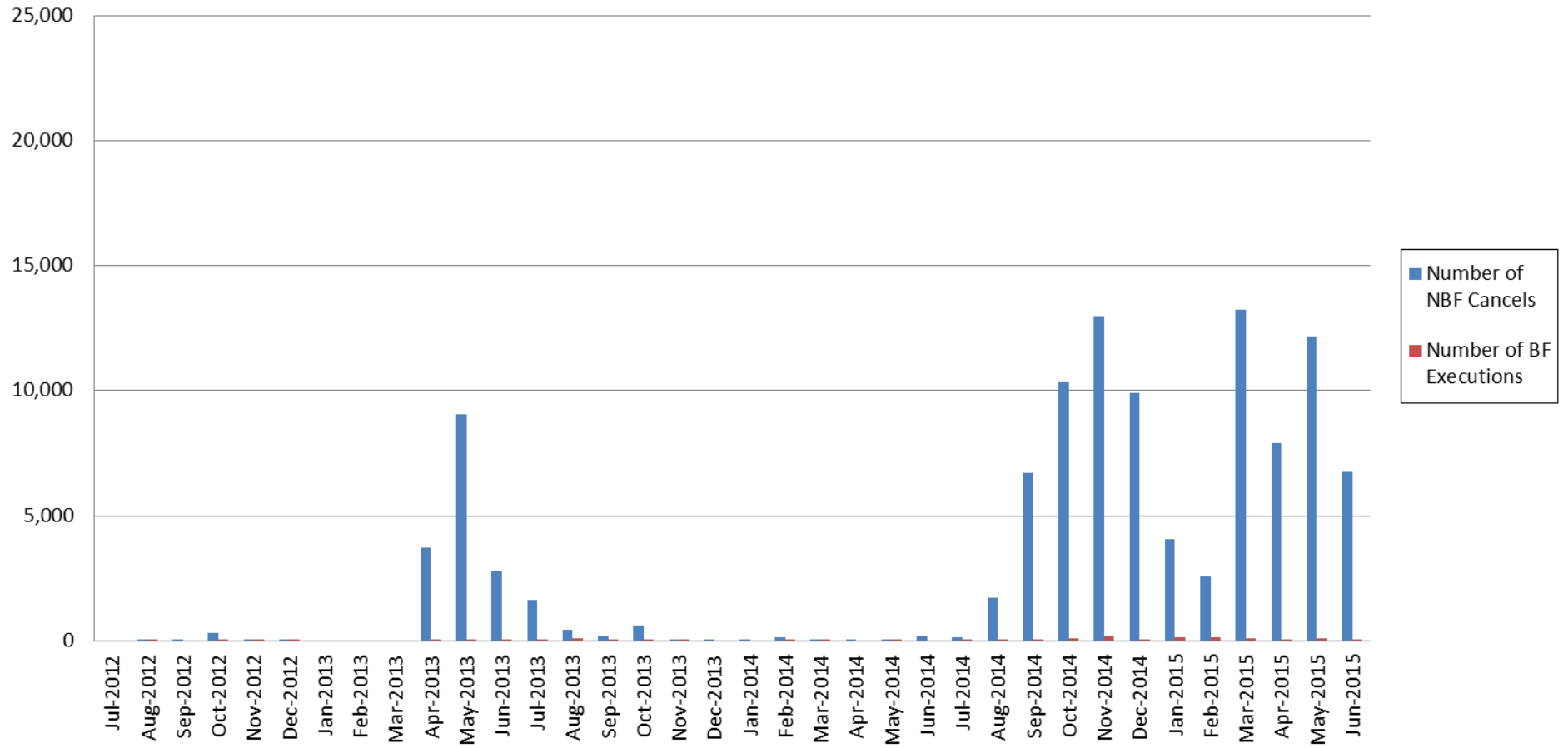
NASDAQ PHLX, LLC

From July-2012 through June-2015

of Layering non bona-fide cancellations: 3,841

of Layering bona-fide executions: 22

AVALON's Pair Participant Layering Activity on NYSE



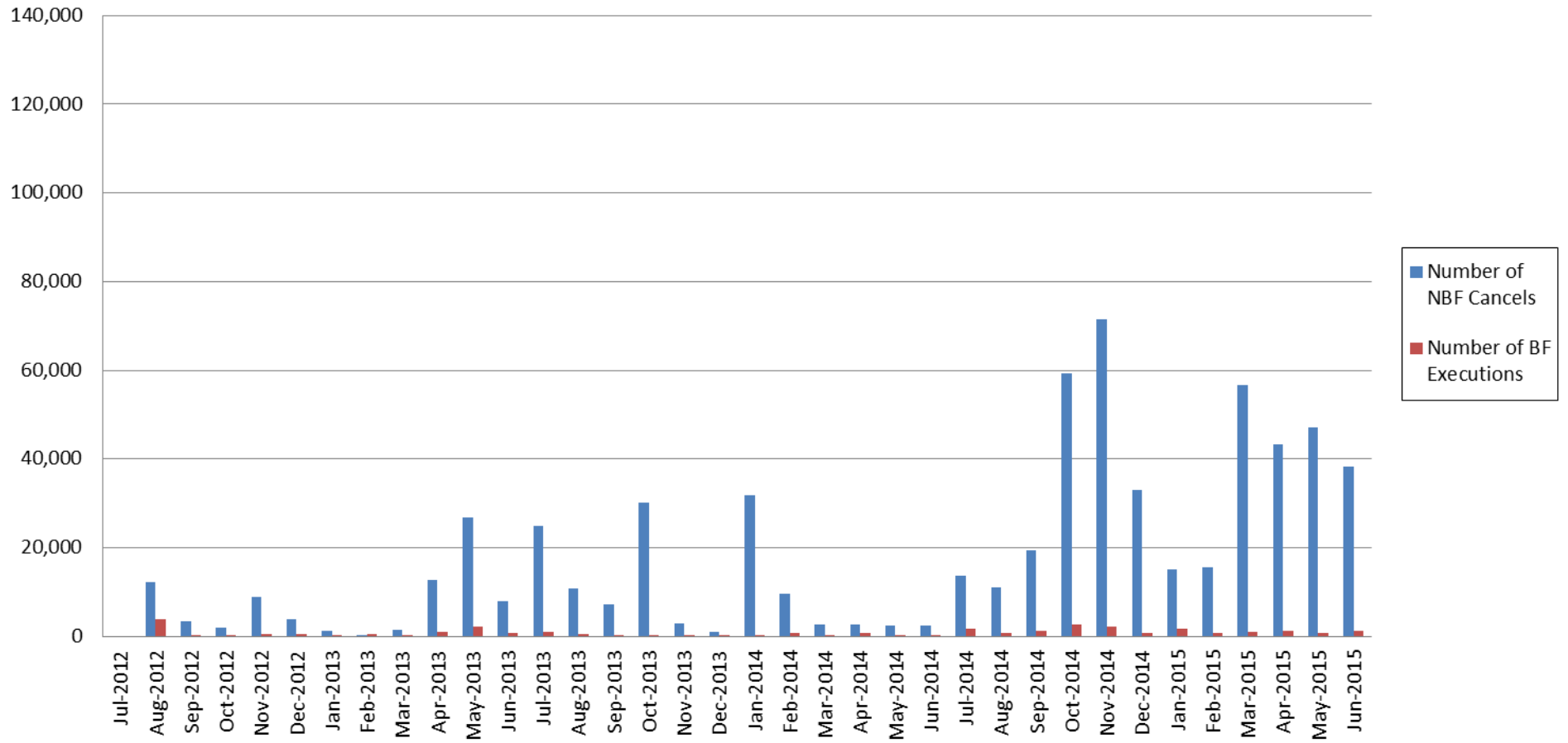
NYSE, LLC ("NYSE")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 107,863

of Layering bona-fide executions: 1,327

AVALON's Pair Participant Layering Activity on ARCA



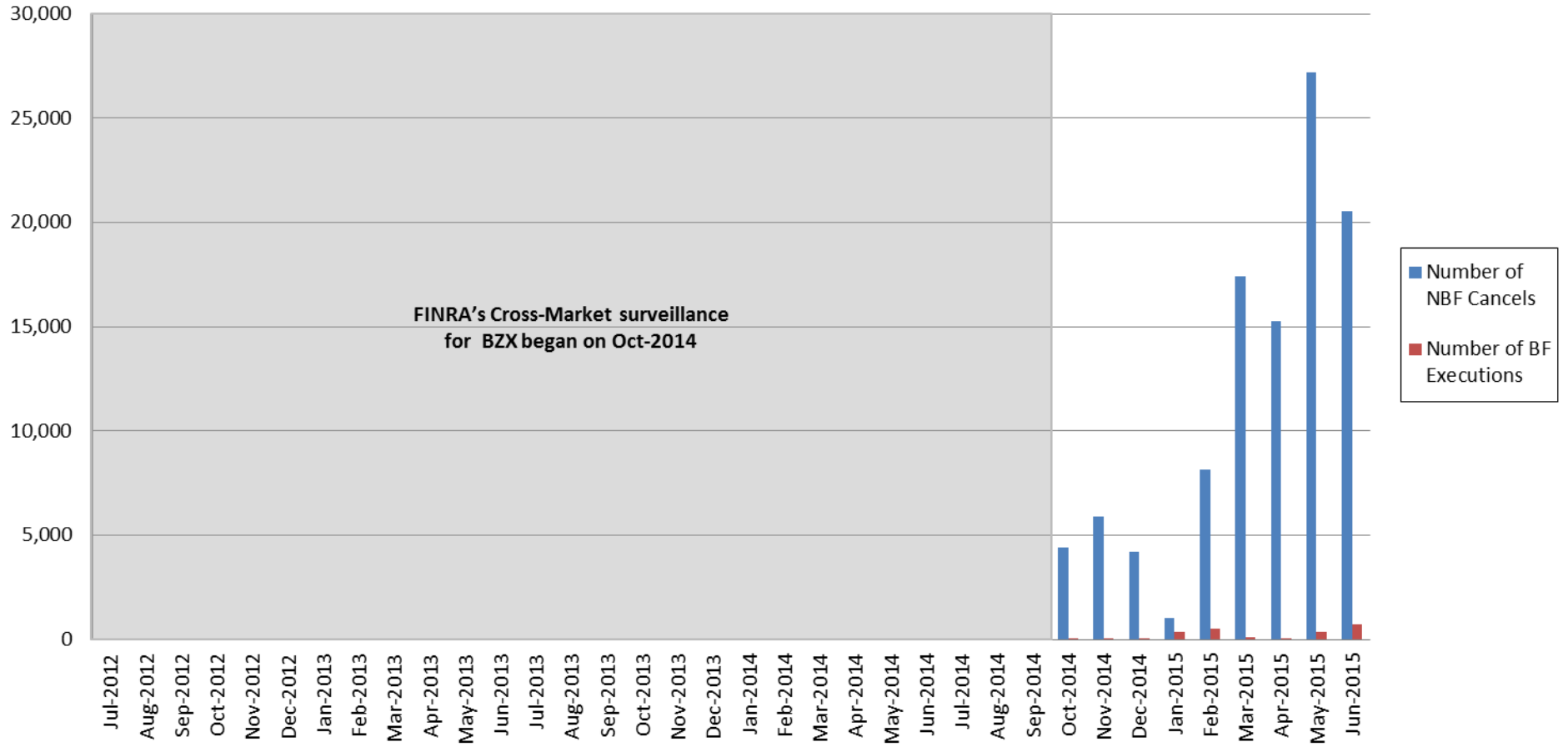
NYSE Arca Inc. ("NYSE Arca")

From July-2012 through June-2015

of Layering non bona-fide cancellations: 634,153

of Layering bona-fide executions: 29,919

AVALON's Pair Participant Layering Activity on BZX



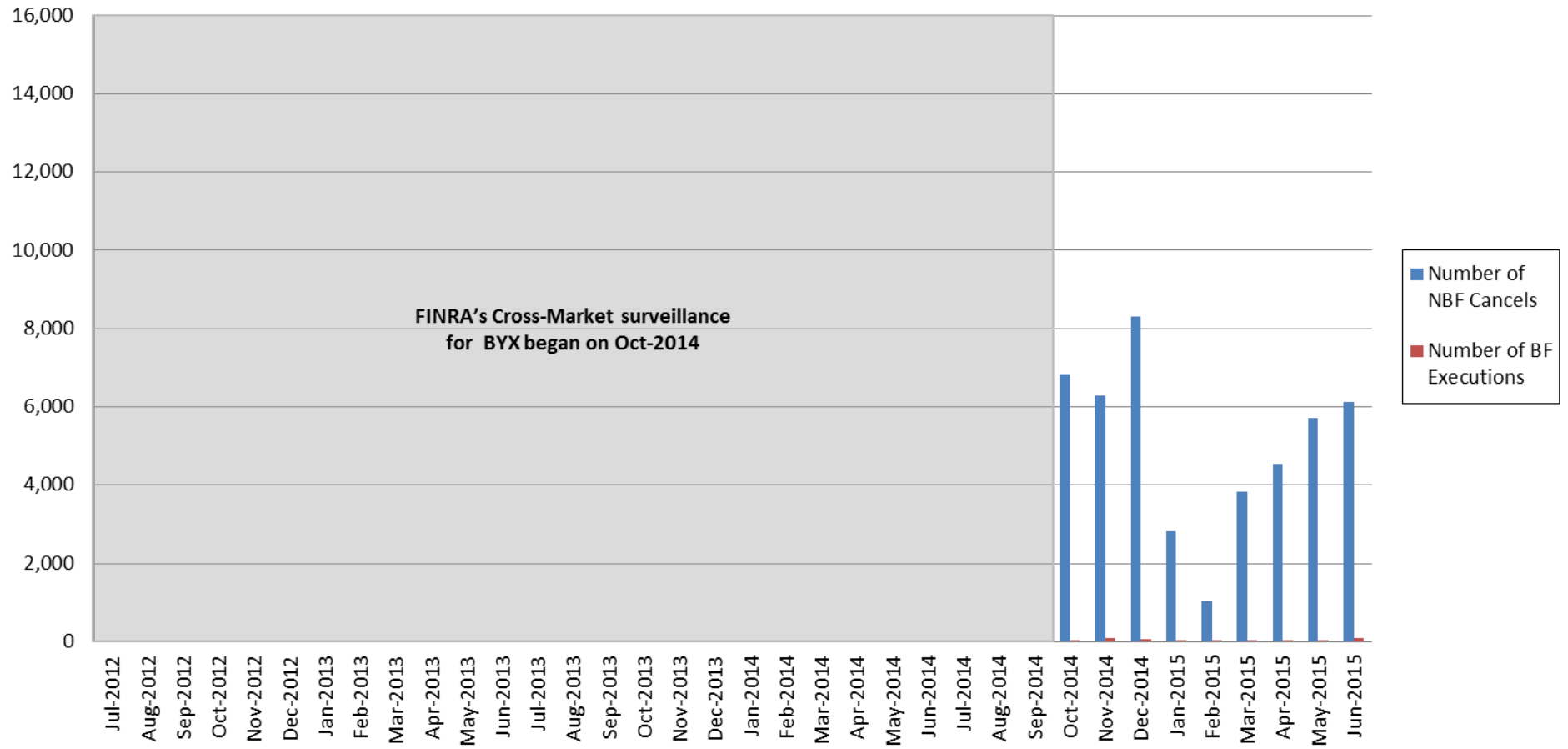
Bats BZX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 104,131

of Layering bona-fide executions: 2,262

AVALON's Pair Participant Layering Activity on BYX



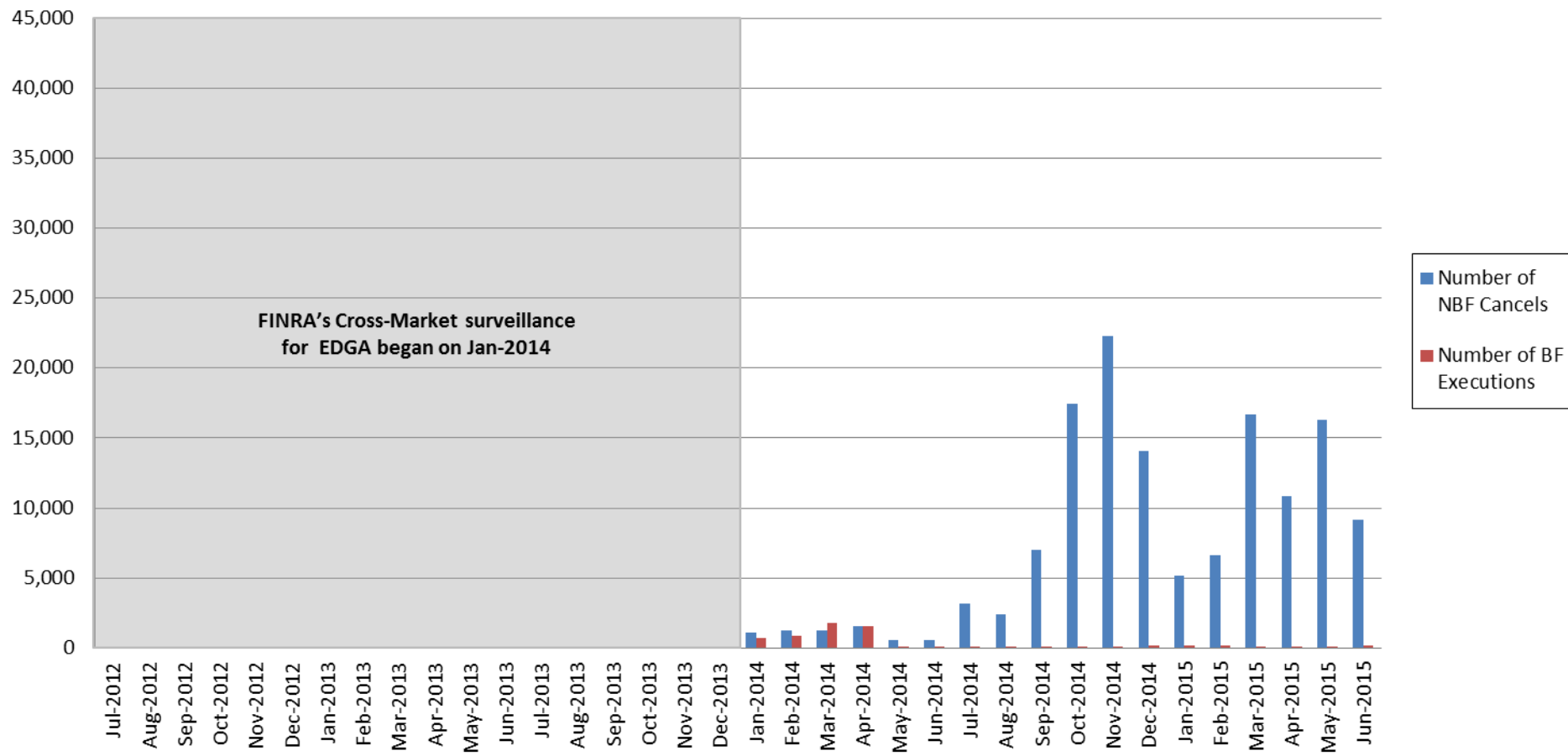
Bats BYX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations : 45,497

of Layering bona-fide executions : 395

AVALON's Pair Participant Layering Activity on EDGA



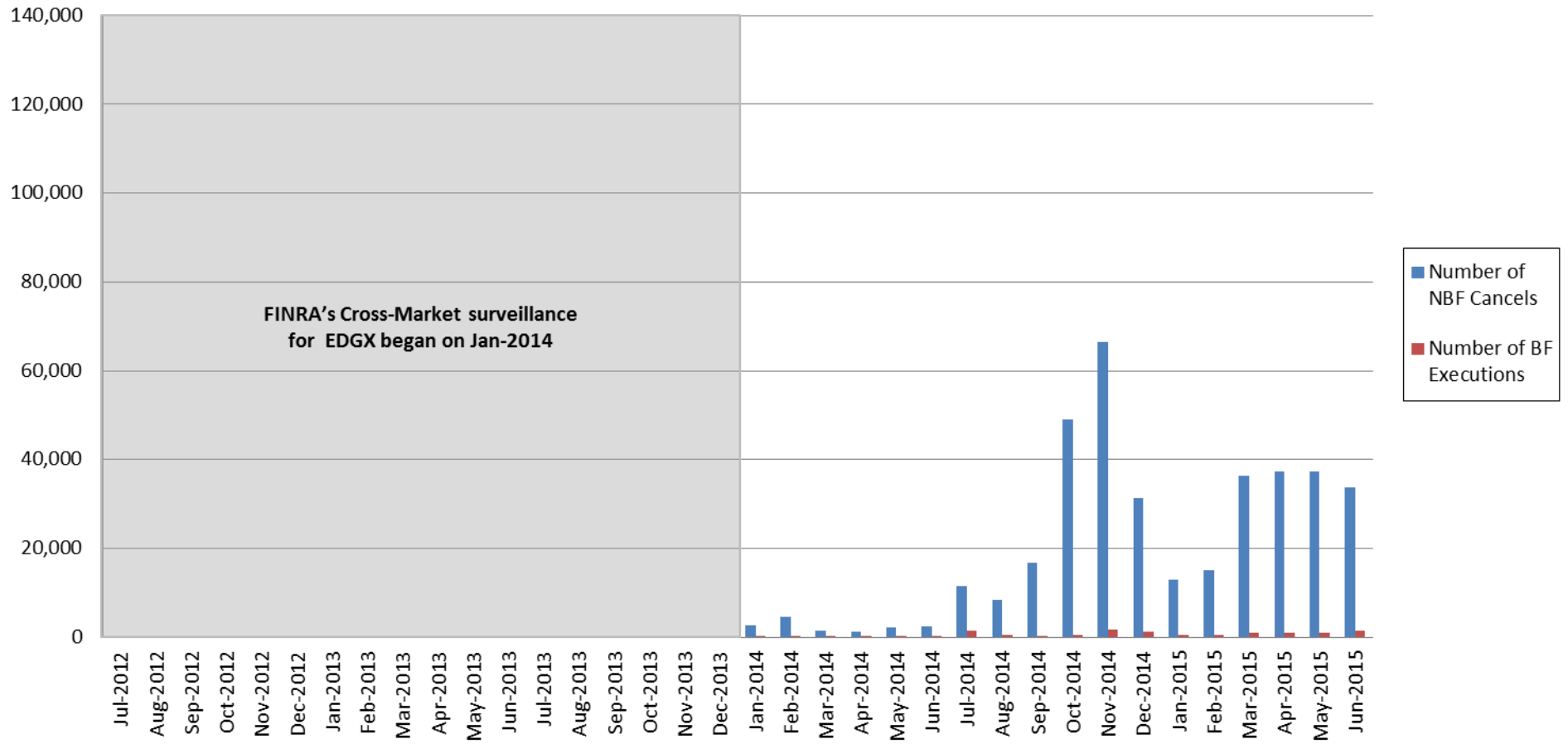
Bats EDGA Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 137,585

of Layering bona-fide executions: 6,254

AVALON's Pair Participant Layering Activity on EDGX



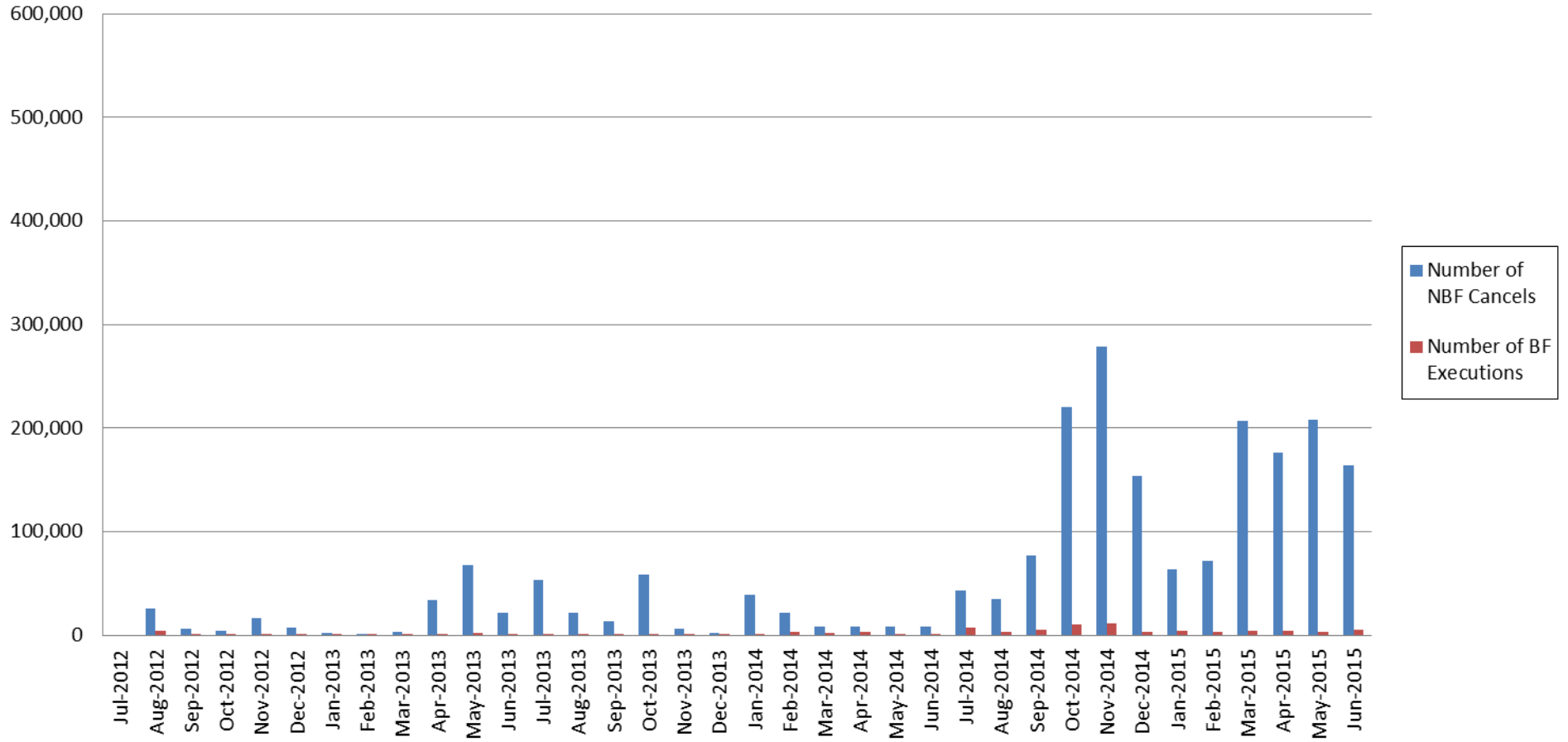
Bats EDGX Exchange, Inc.

From July-2012 through June-2015

of Layering non bona-fide cancellations: 371,190

of Layering bona-fide executions: 12,295

AVALON's Pair Participant Layering Activity Aggregated



From July-2012 through June-2015

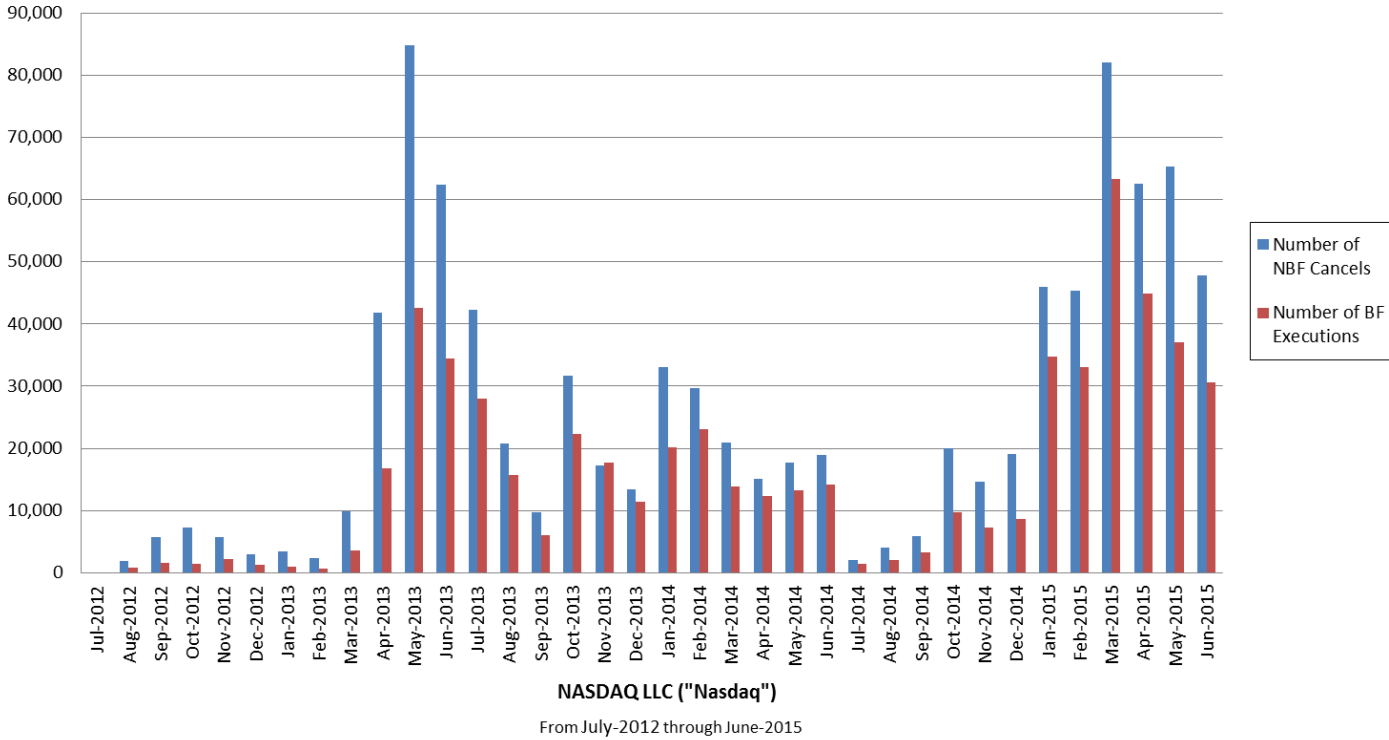
of Layering non bona-fide cancellations : 2,143,590

of Layering bona-fide executions : 95,515

Exhibit 6

LSCI and AVALON Single Participant Layering Activity charts

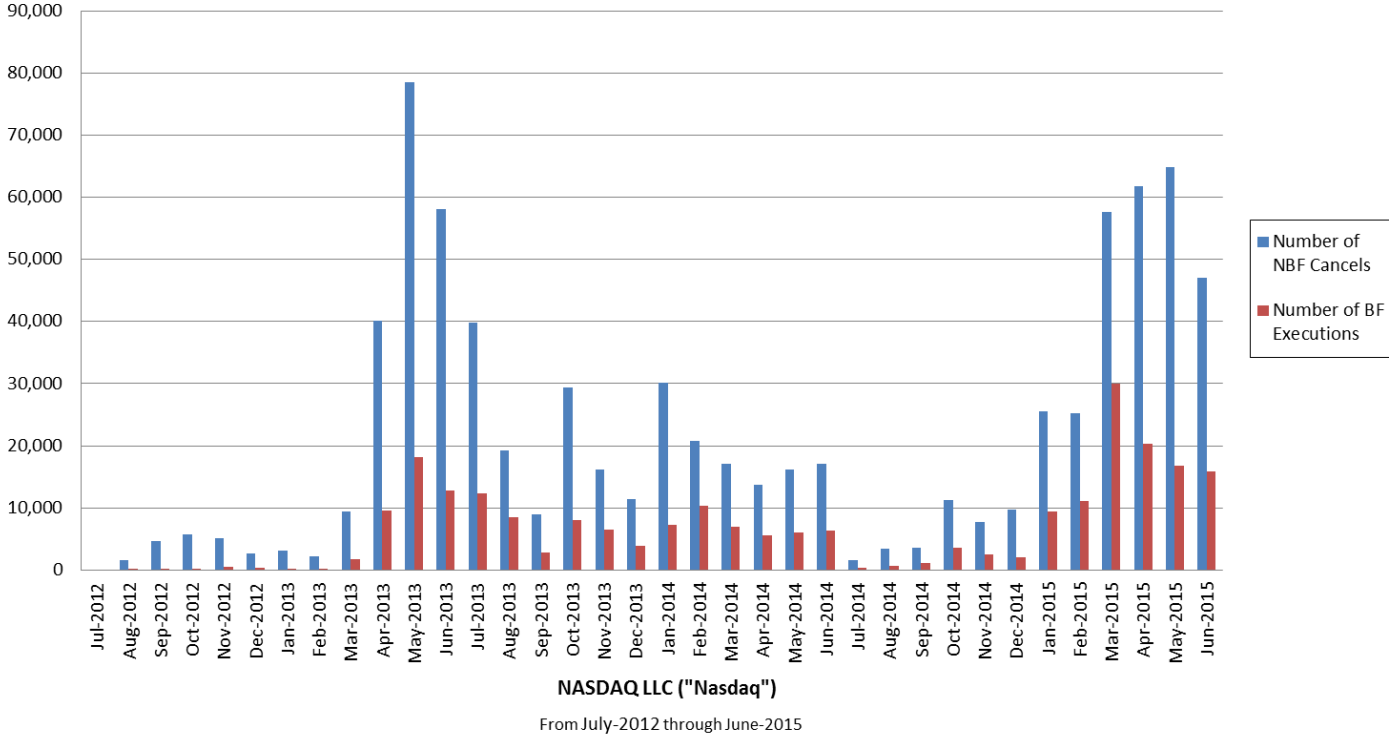
LSCI Single Participant Layering Activity on Nasdaq



of Layering non bona-fide cancellations: 913,151

of Layering bona-fide executions: 580,200

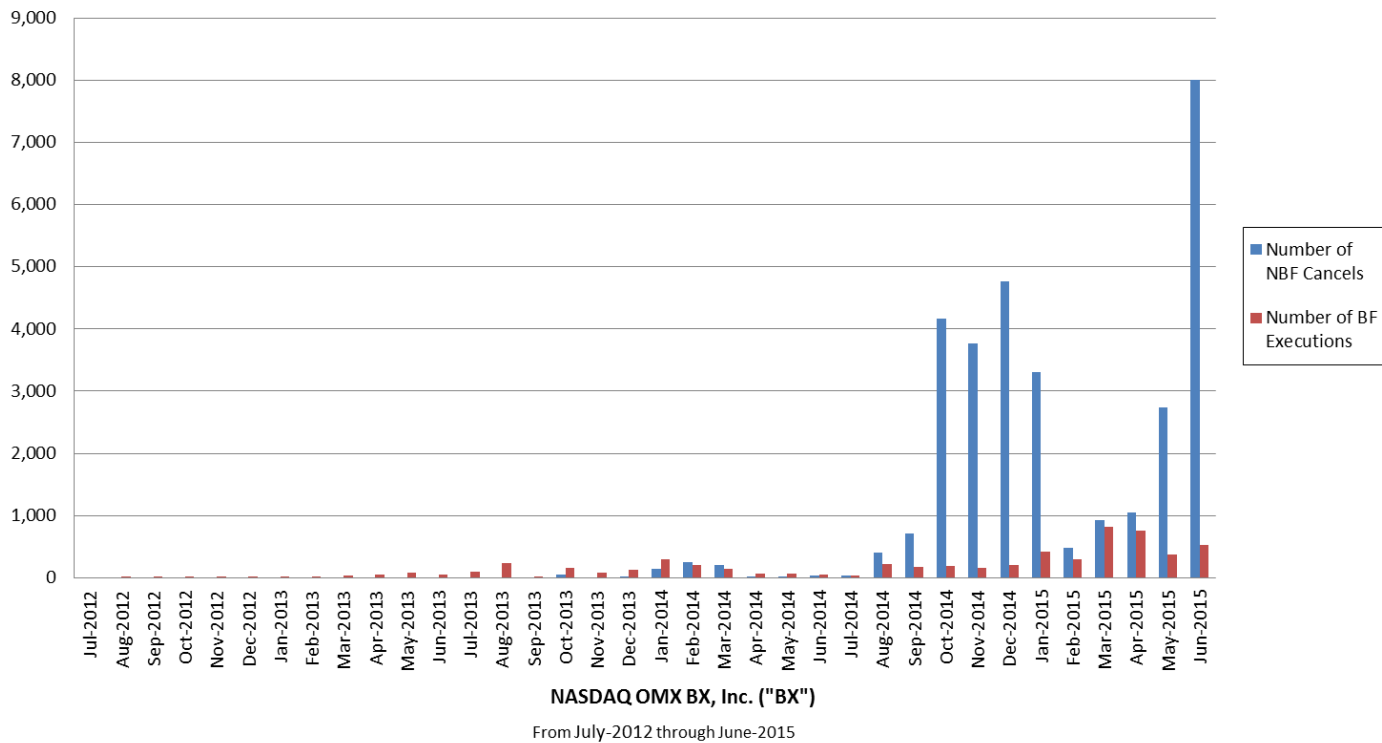
AVALON's Single Participant Layering Activity on Nasdaq



of Layering non bona-fide cancellations: 770,878

of Layering bona-fide executions: 242,491

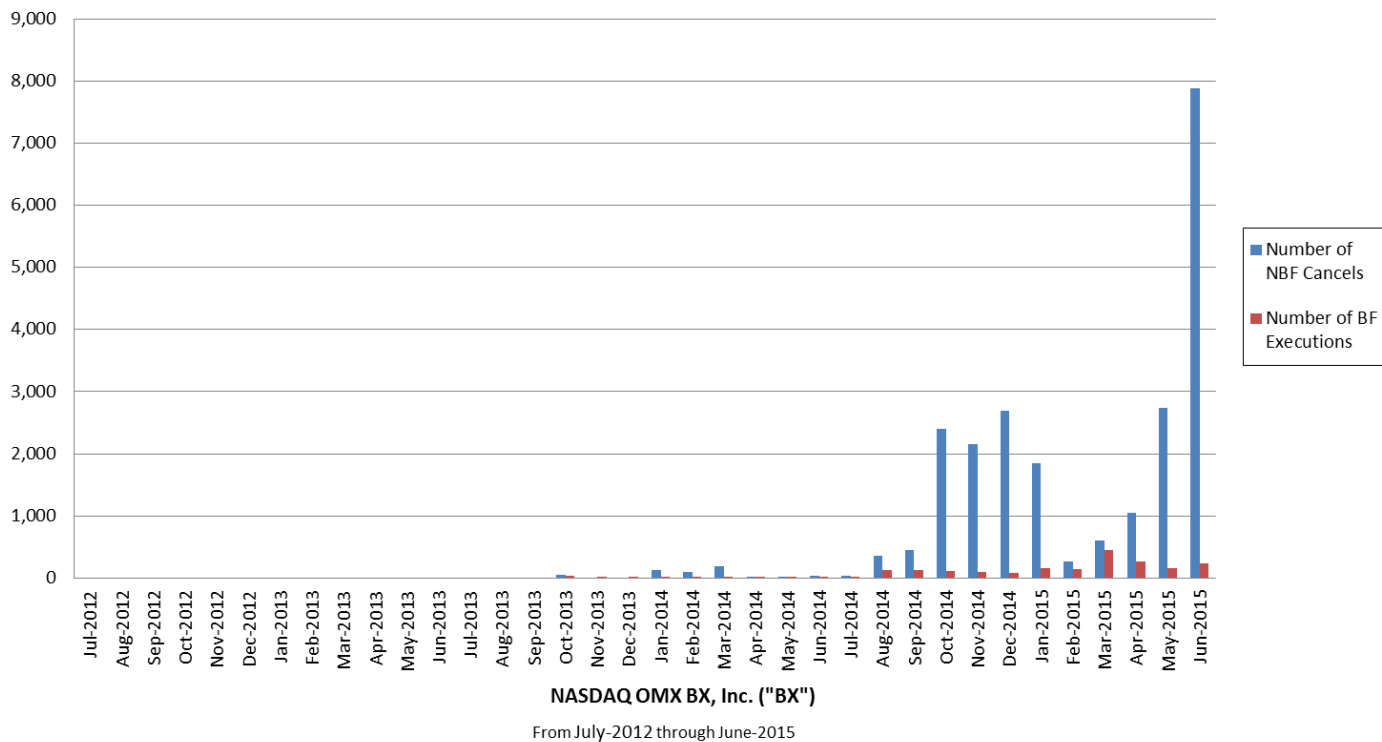
LSCI Single Participant Layering Activity on BX



of Layering non bona-fide cancellations: 31,030

of Layering bona-fide executions : 5,990

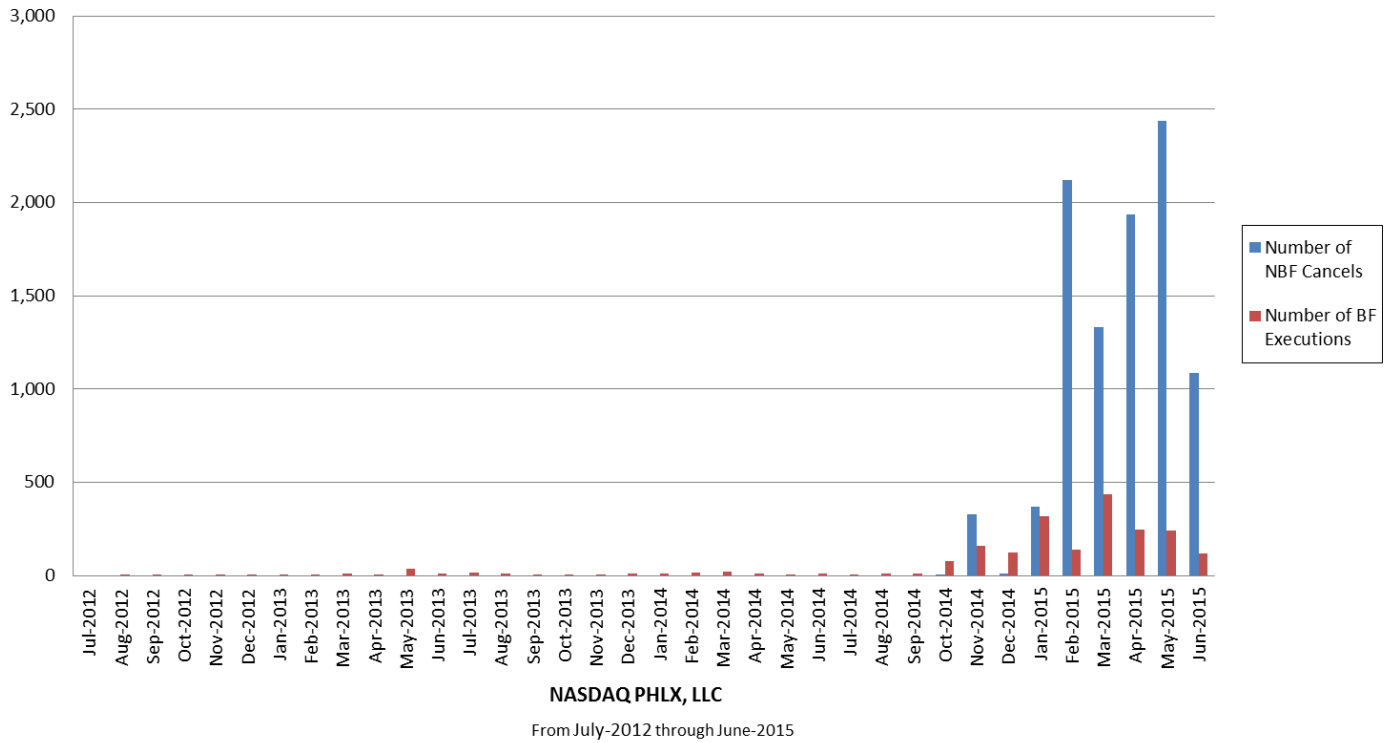
AVALON's Single Participant Layering Activity on BX



of Layering non bona-fide cancellations: 22,975

of Layering bona-fide executions : 2,079

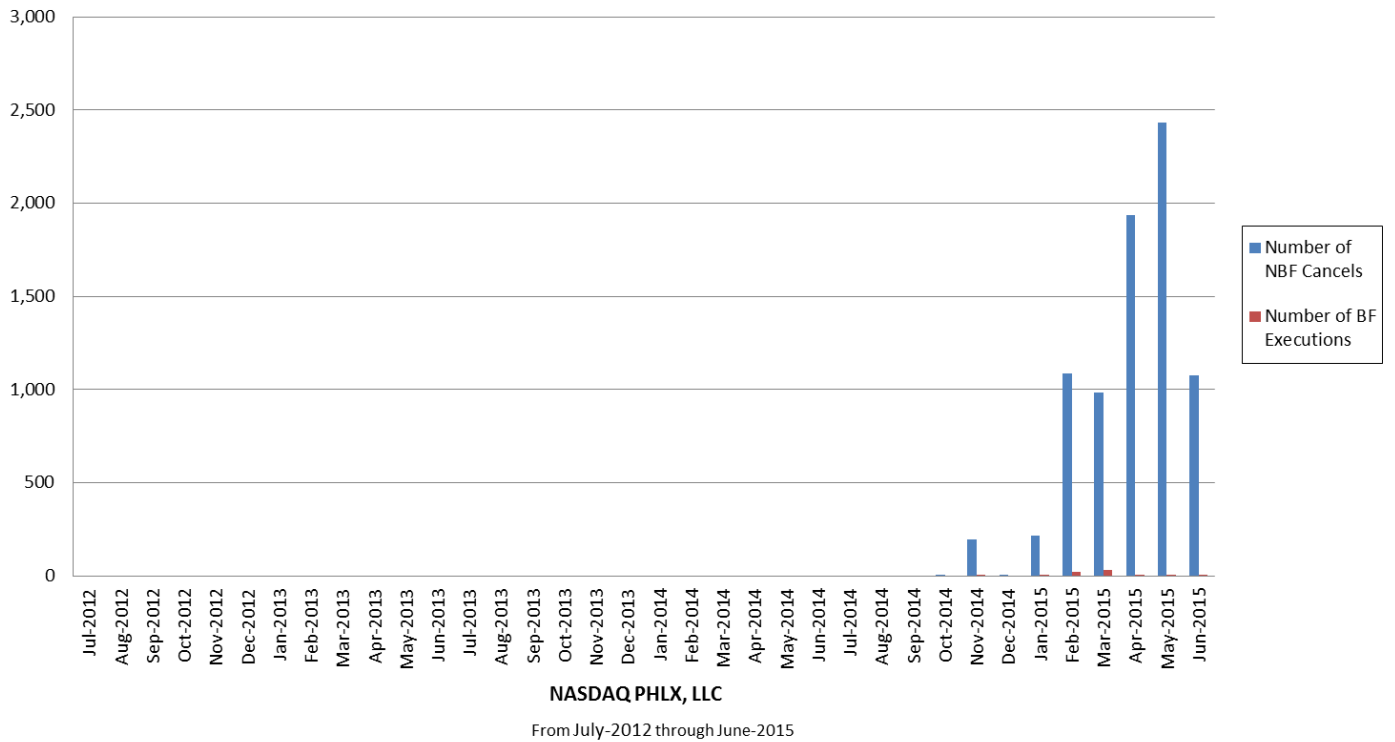
LSCI Single Participant Layering Activity on PHLX



of Layering non bona-fide cancellations: 9,630

of Layering bona-fide executions: 2,122

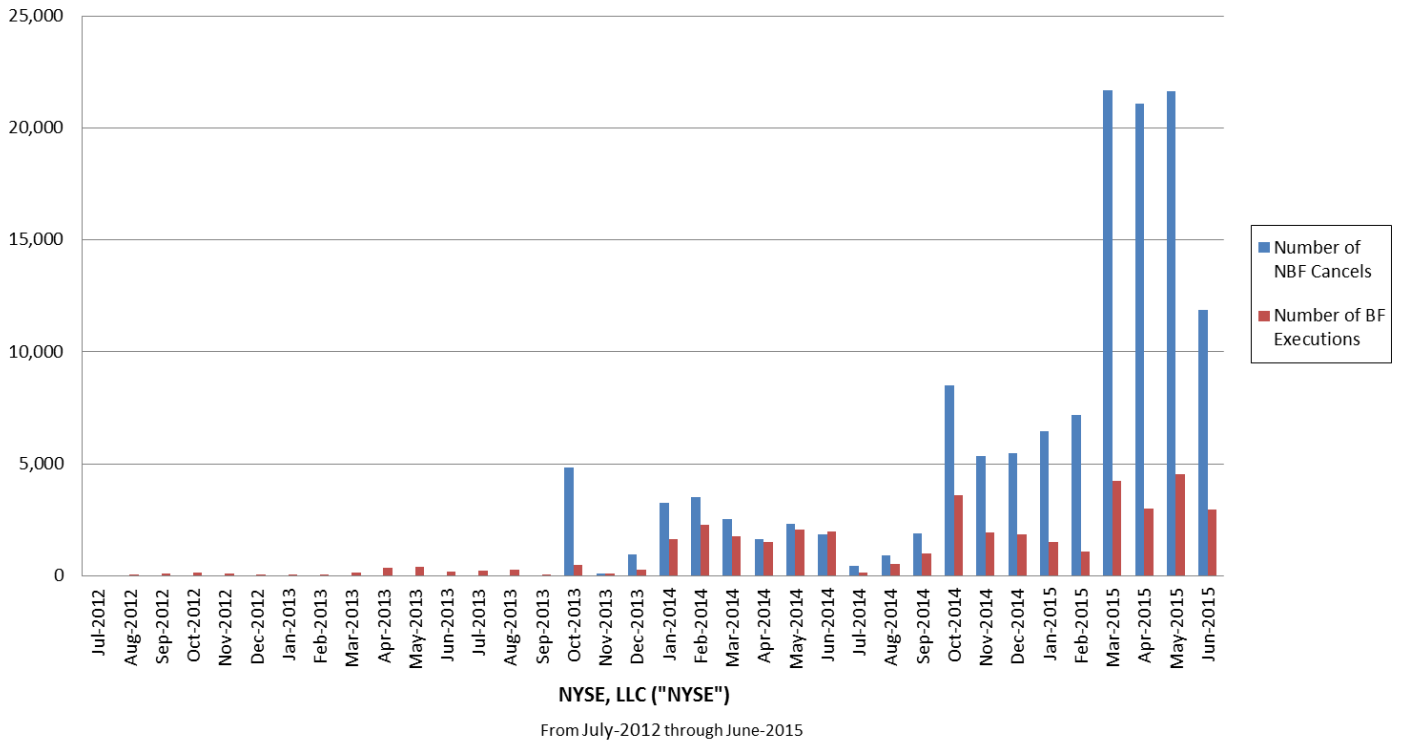
AVALON's Single Participant Layering Activity on PHLX



of Layering non bona-fide cancellations: 7,940

of Layering bona-fide executions: 80

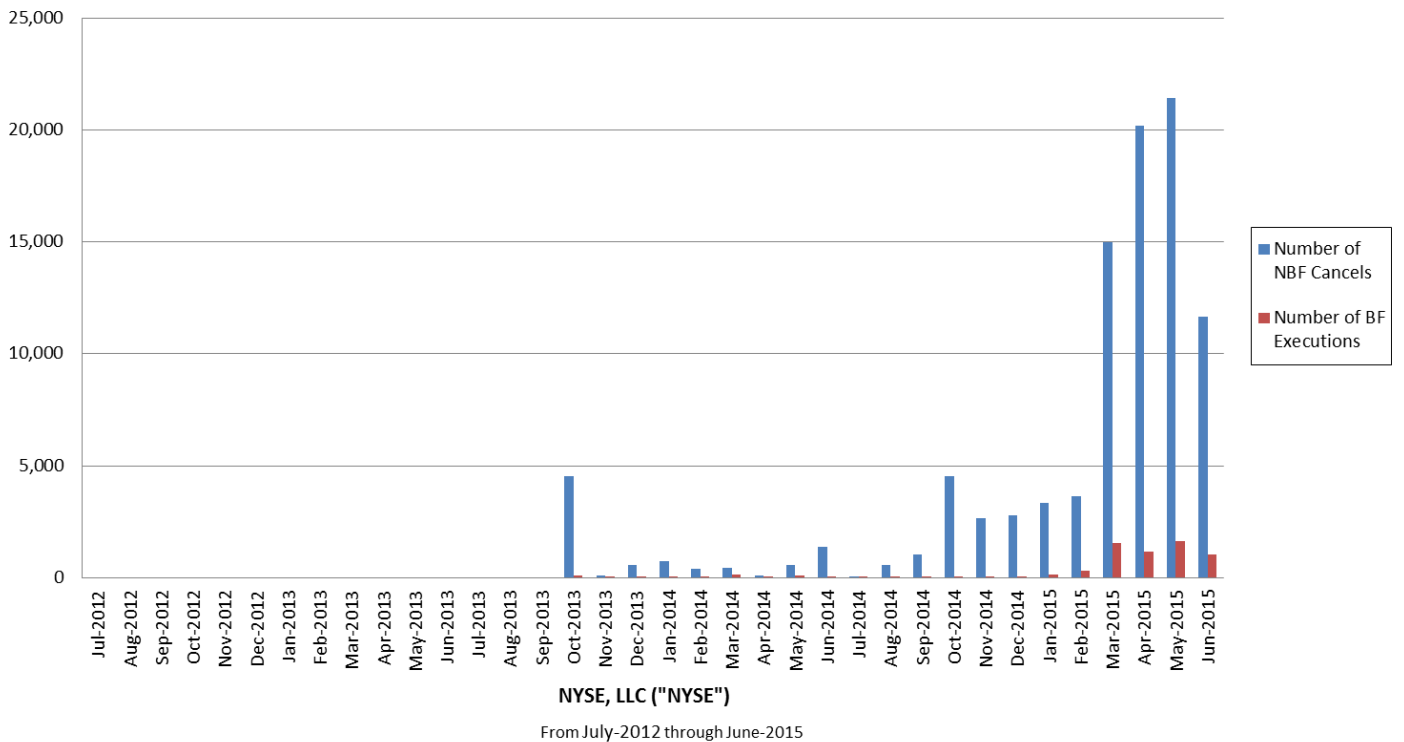
LSCI Single Participant Layering Activity on NYSE



of Layering non bona-fide cancellations: 133,523

of Layering bona-fide executions: 40,344

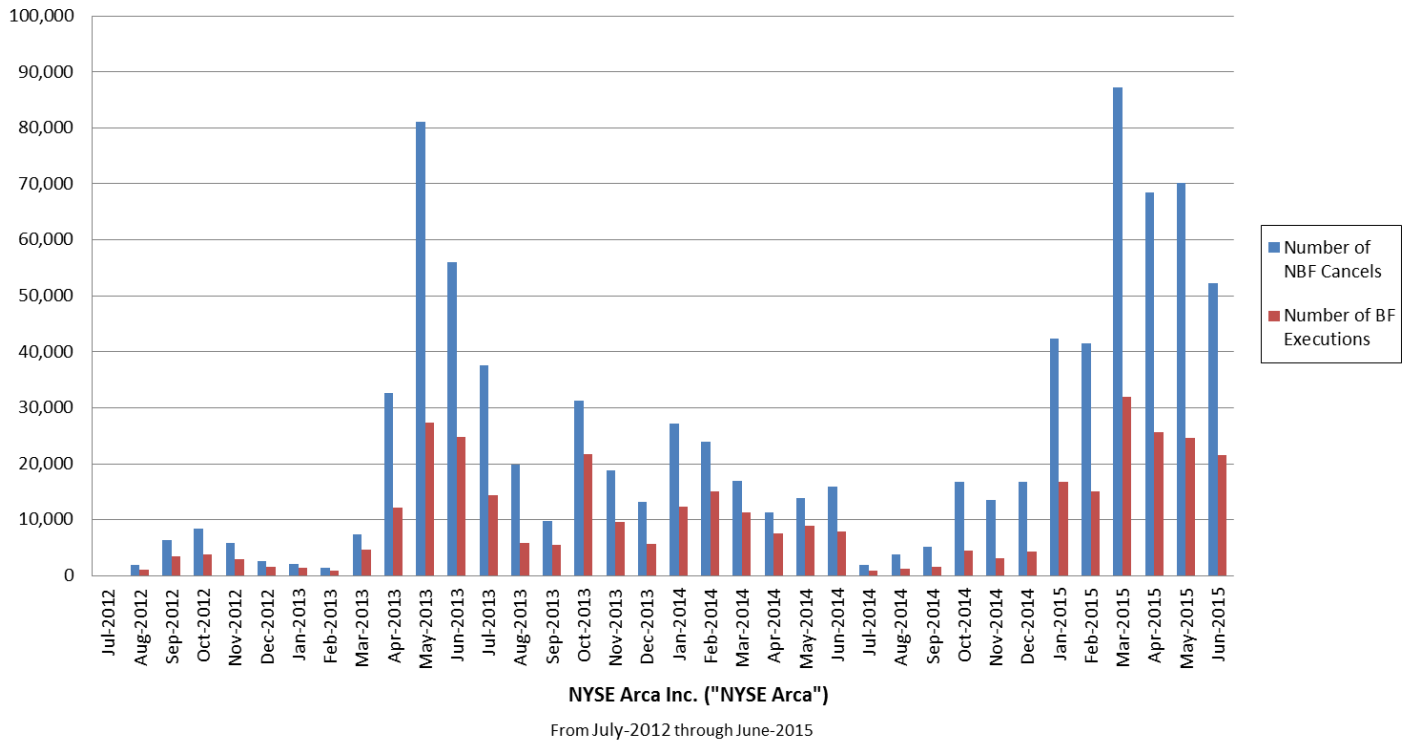
AVALON's Single Participant Layering Activity on NYSE



of Layering non bona-fide cancellations: 95,815

of Layering bona-fide executions: 6,429

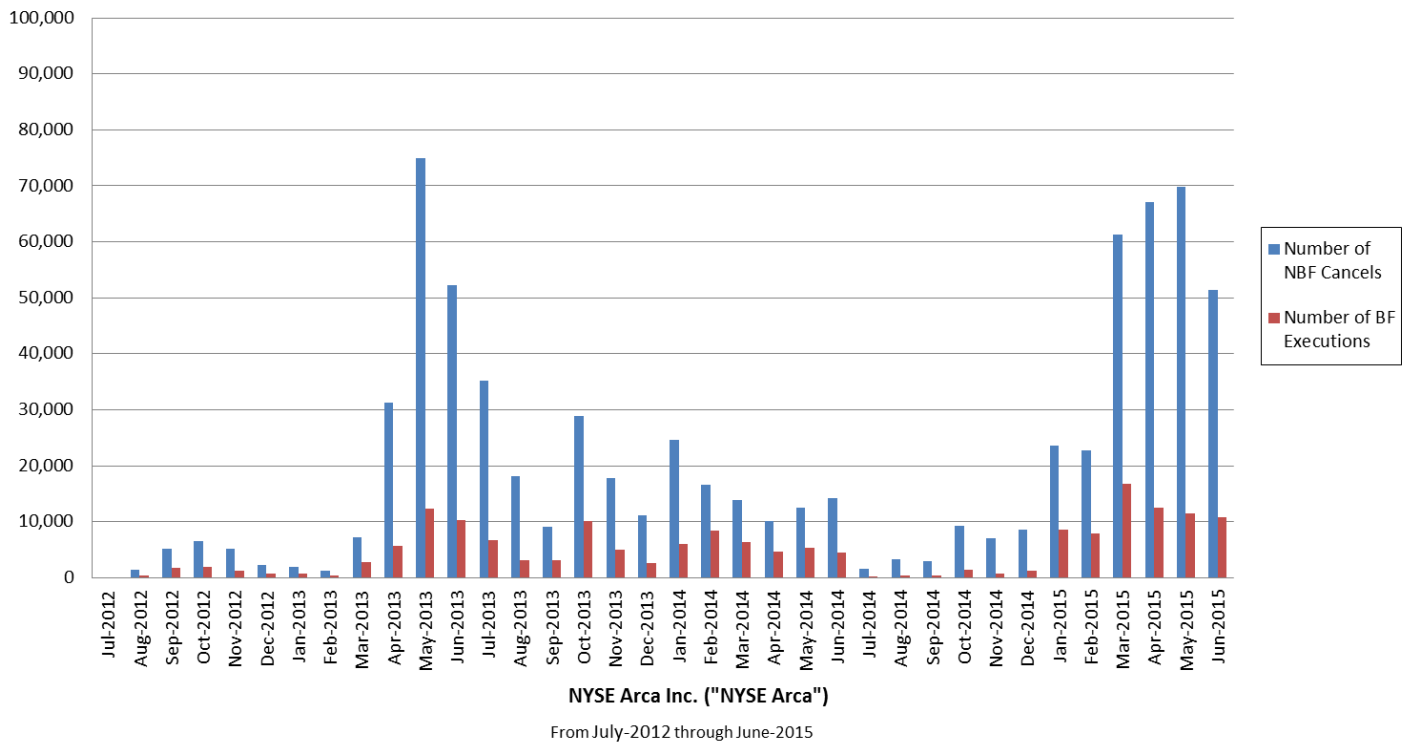
LSCI Single Participant Layering Activity on ARCA



of Layering non bona-fide cancellations: 864,818

of Layering bona-fide executions: 361,255

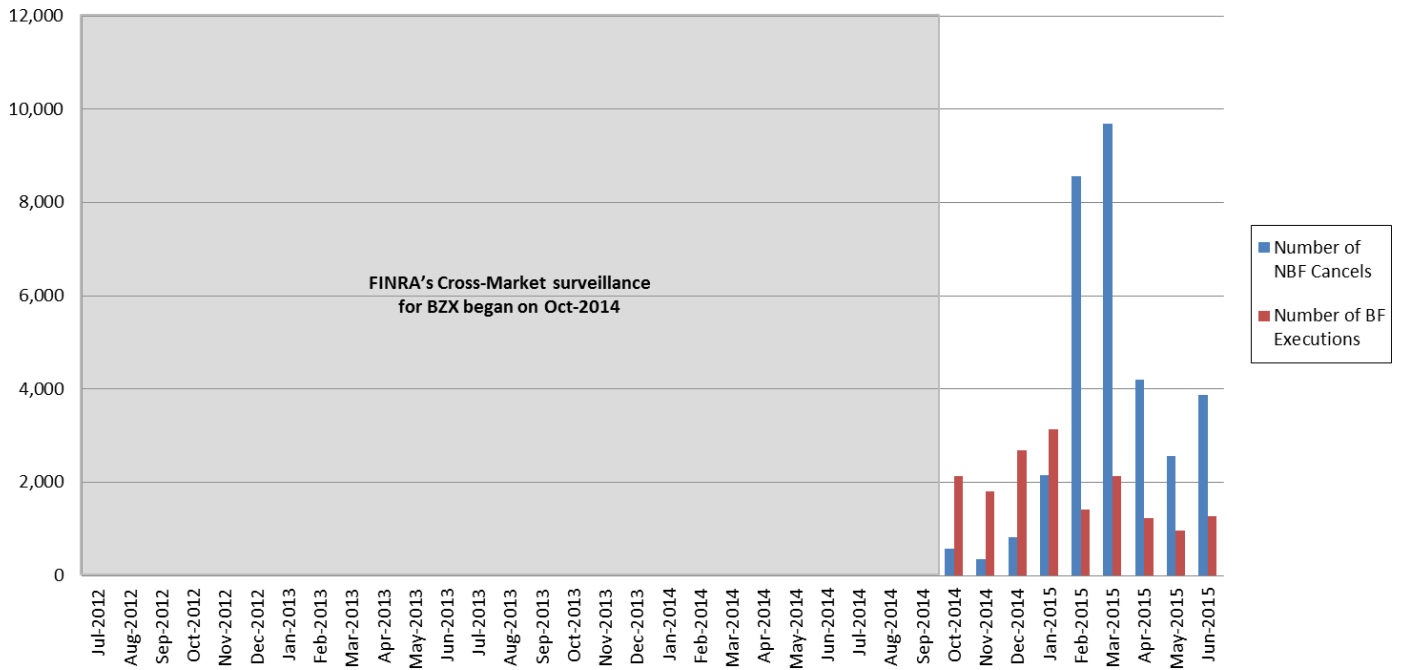
AVALON's Single Participant Layering Activity on ARCA



of Layering non bona-fide cancellations: 730,309

of Layering bona-fide executions: 176,449

LSCI Single Participant Layering Activity on BZX

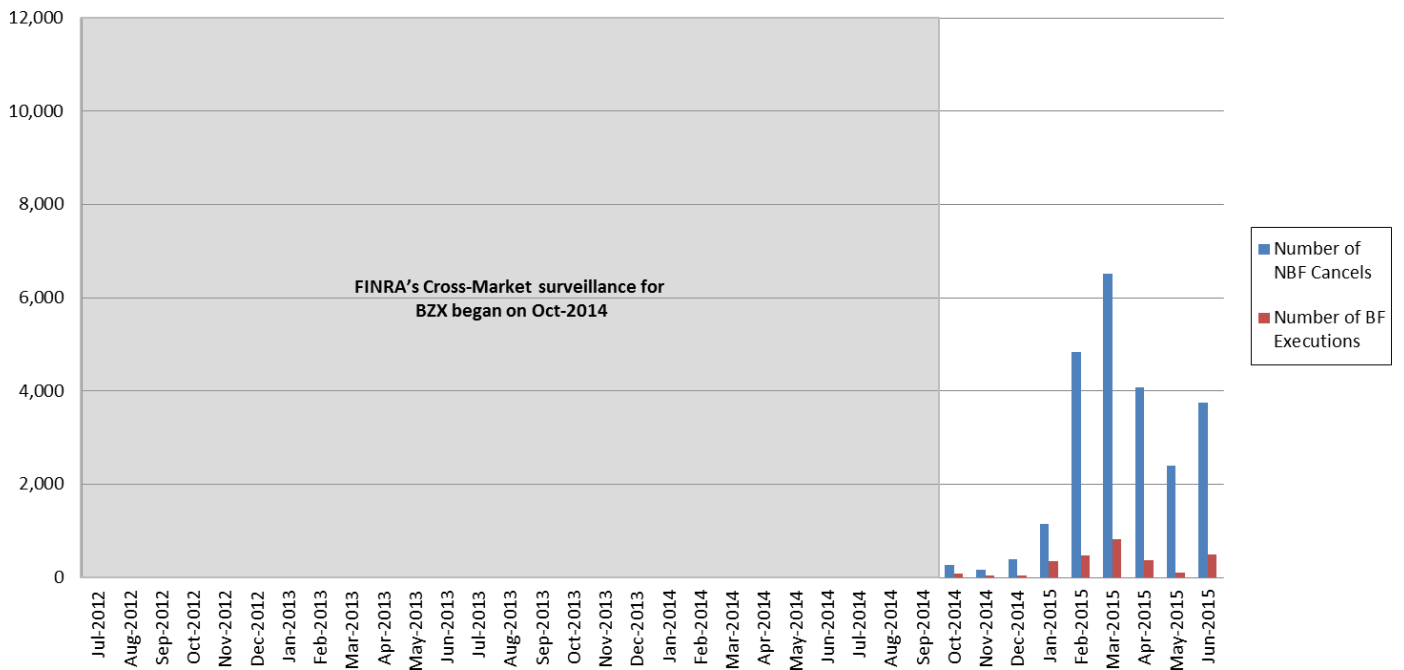


Bats BZX Exchange, Inc.
From July-2012 through June-2015

of Layering non bona-fide cancellations: 32,816

of Layering bona-fide executions : 16,776

AVALON's Single Participant Layering Activity on BZX

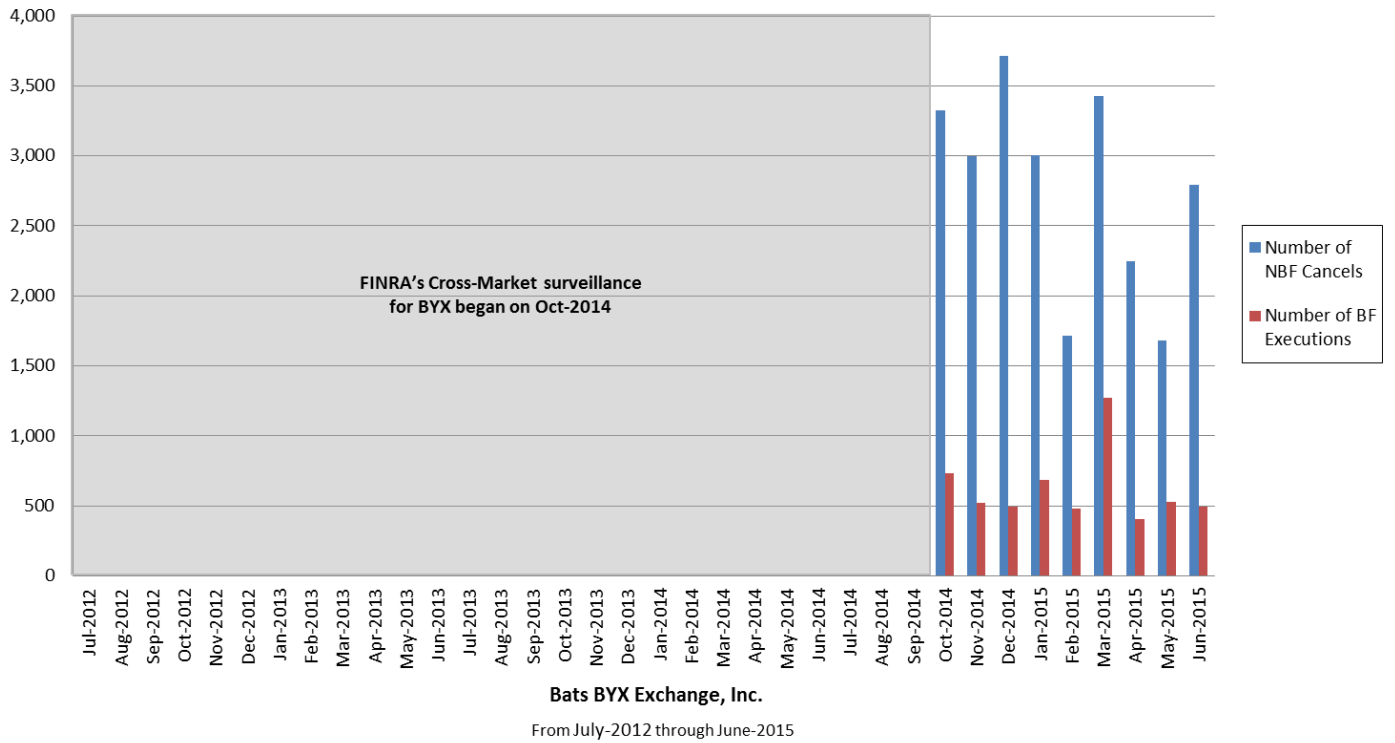


Bats BZX Exchange, Inc.
From July-2012 through June-2015

of Layering non bona-fide cancellations: 23,579

of Layering bona-fide executions : 2,821

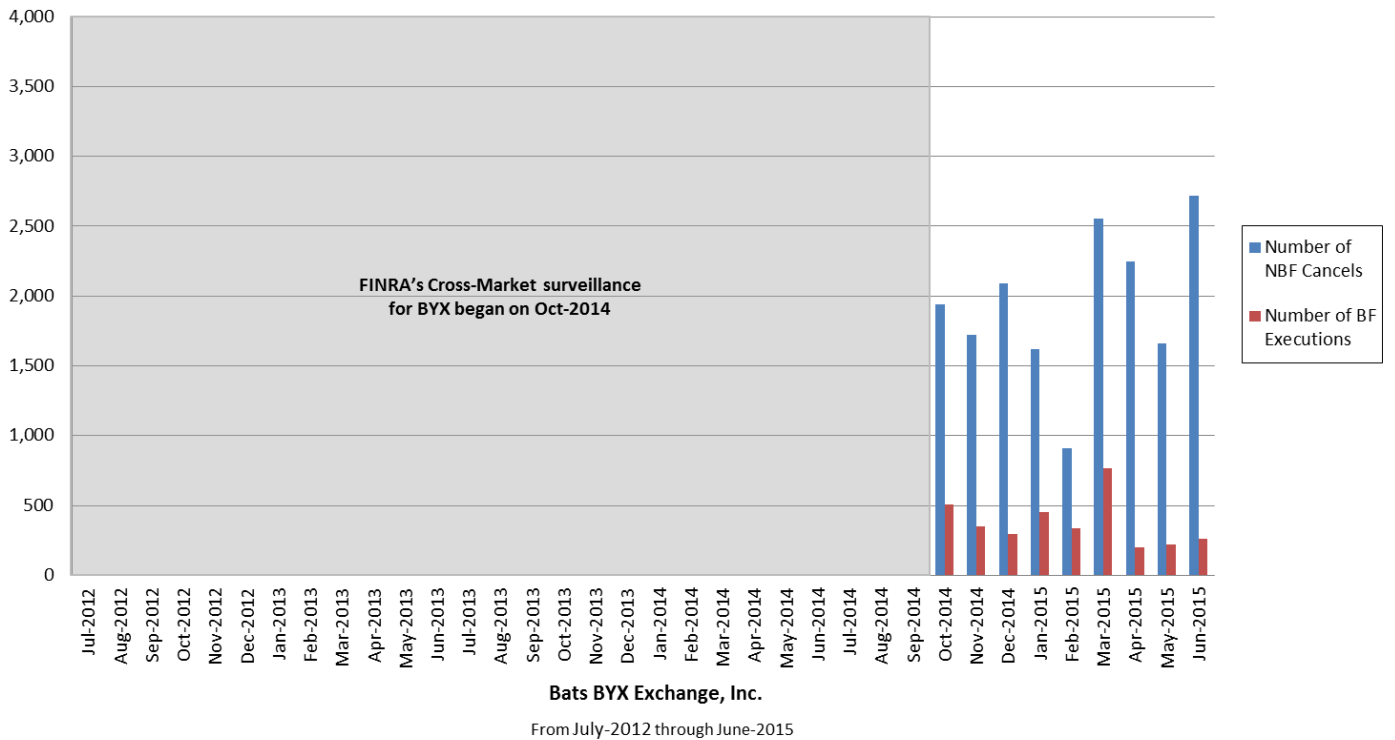
LSCI Single Participant Layering Activity on BYX



of Layering non bona-fide cancellations: 24,916

of Layering bona-fide executions: 5,600

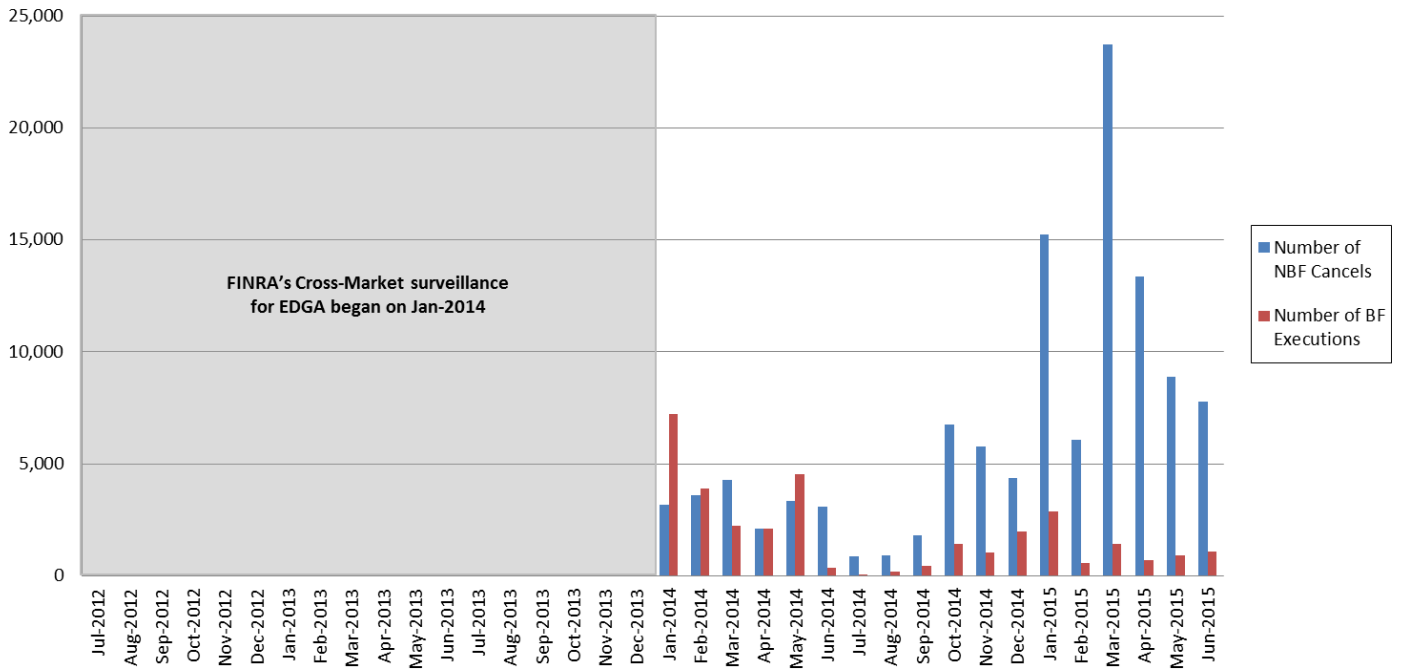
AVALON's Single Participant Layering Activity on BYX



of Layering non bona-fide cancellations: 17,458

of Layering bona-fide executions: 3,392

LSCI Single Participant Layering Activity on EDGA

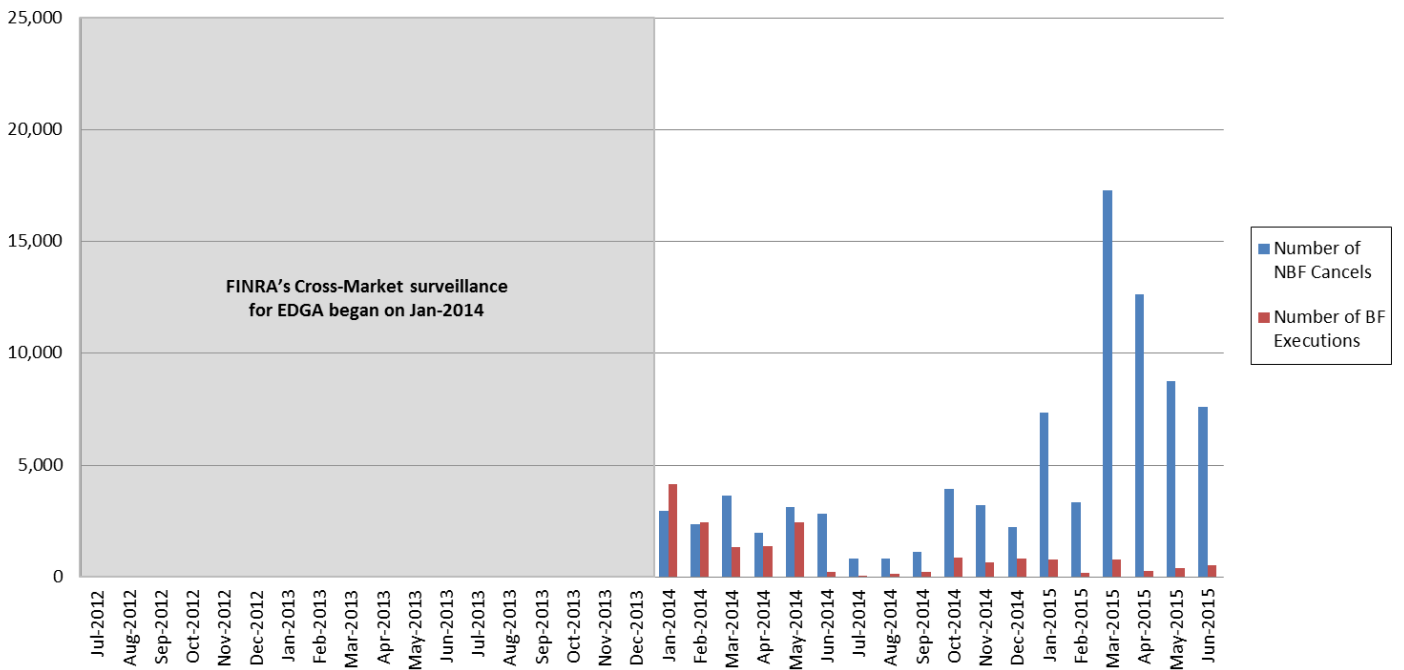


Bats EDGA Exchange, Inc.
From July-2012 through June-2015

of Layering non bona-fide cancellations : 115,136

of Layering bona-fide executions : 33,013

AVALON's Single Participant Layering Activity on EDGA

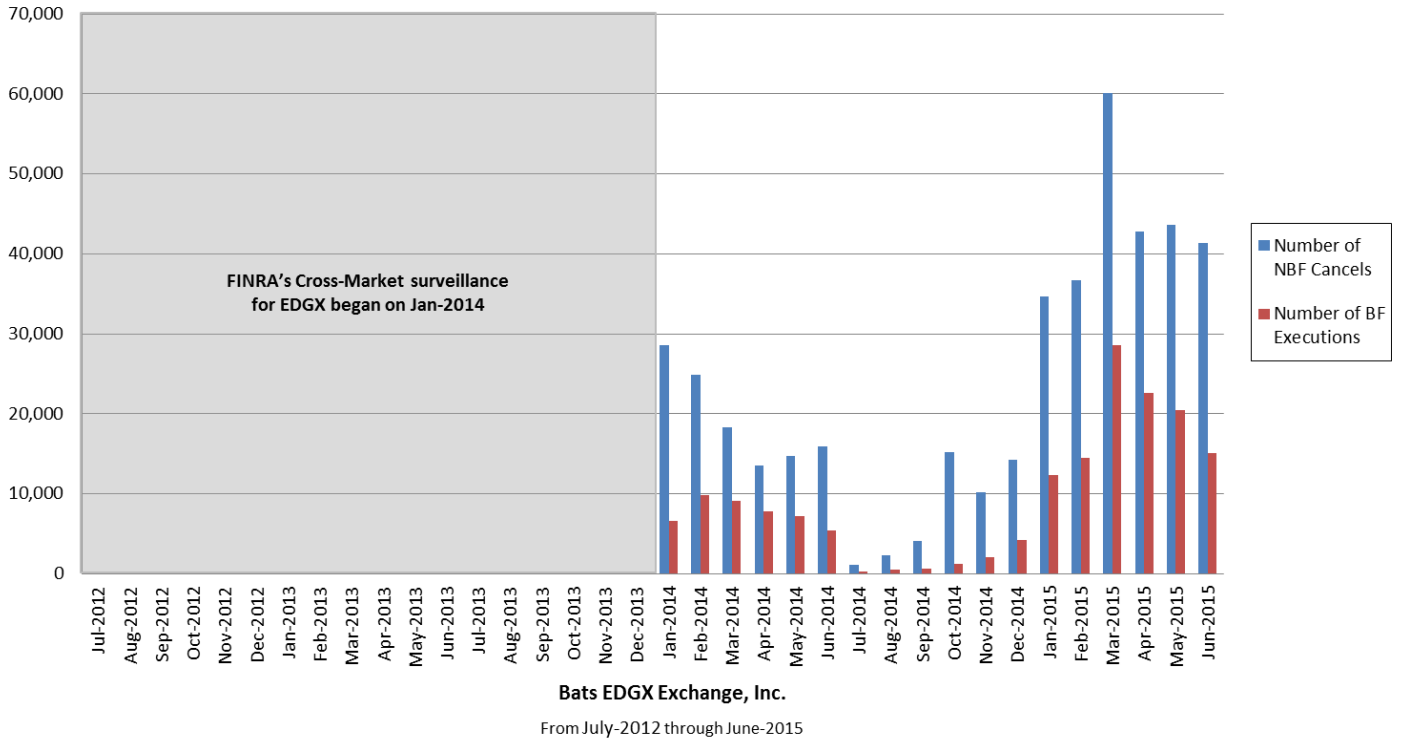


Bats EDGA Exchange, Inc.
From July-2012 through June-2015

of Layering non bona-fide cancellations : 85,992

of Layering bona-fide executions : 17,606

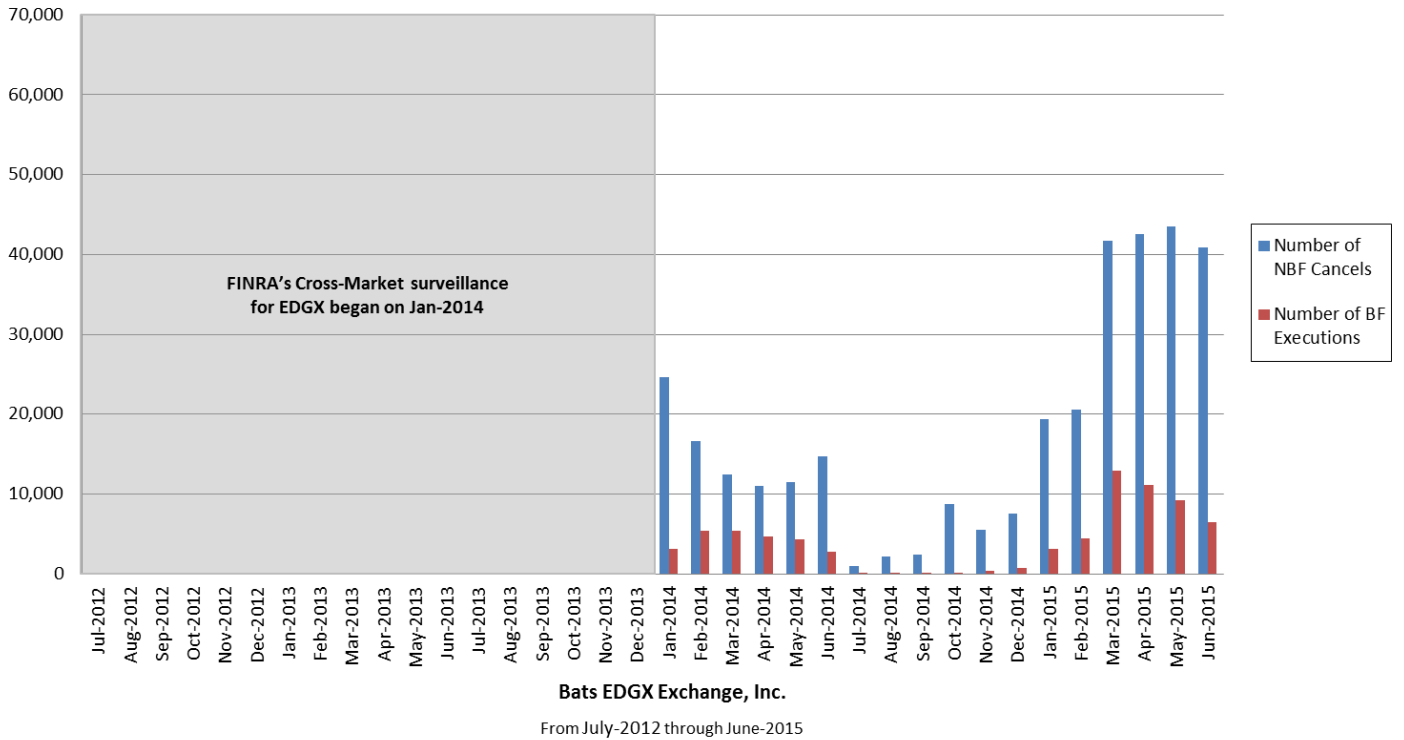
LSCI Single Participant Layering Activity on EDGX



of Layering non bona-fide cancellations: 422,556

of Layering bona-fide executions: 168,228

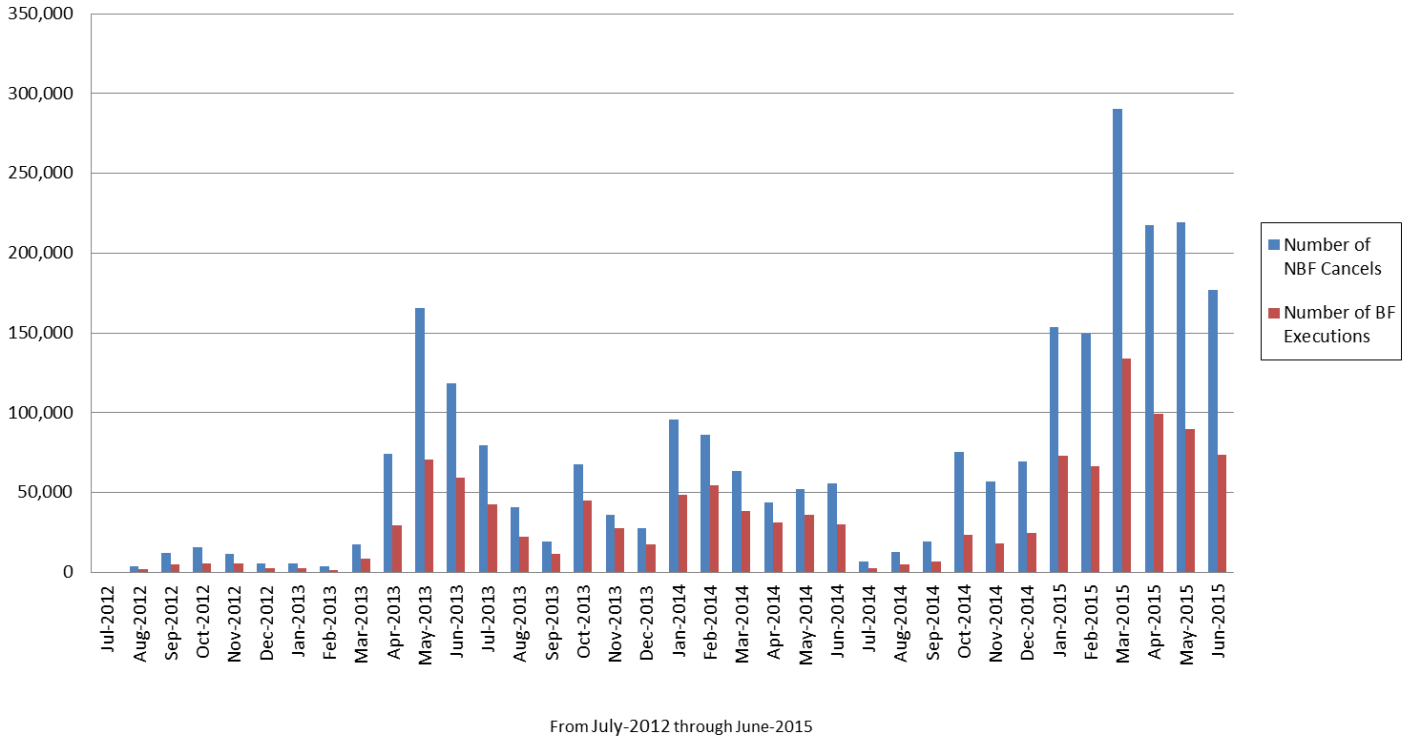
AVALON's Single Participant Layering Activity on EDGX



of Layering non bona-fide cancellations: 327,042

of Layering bona-fide executions: 74,705

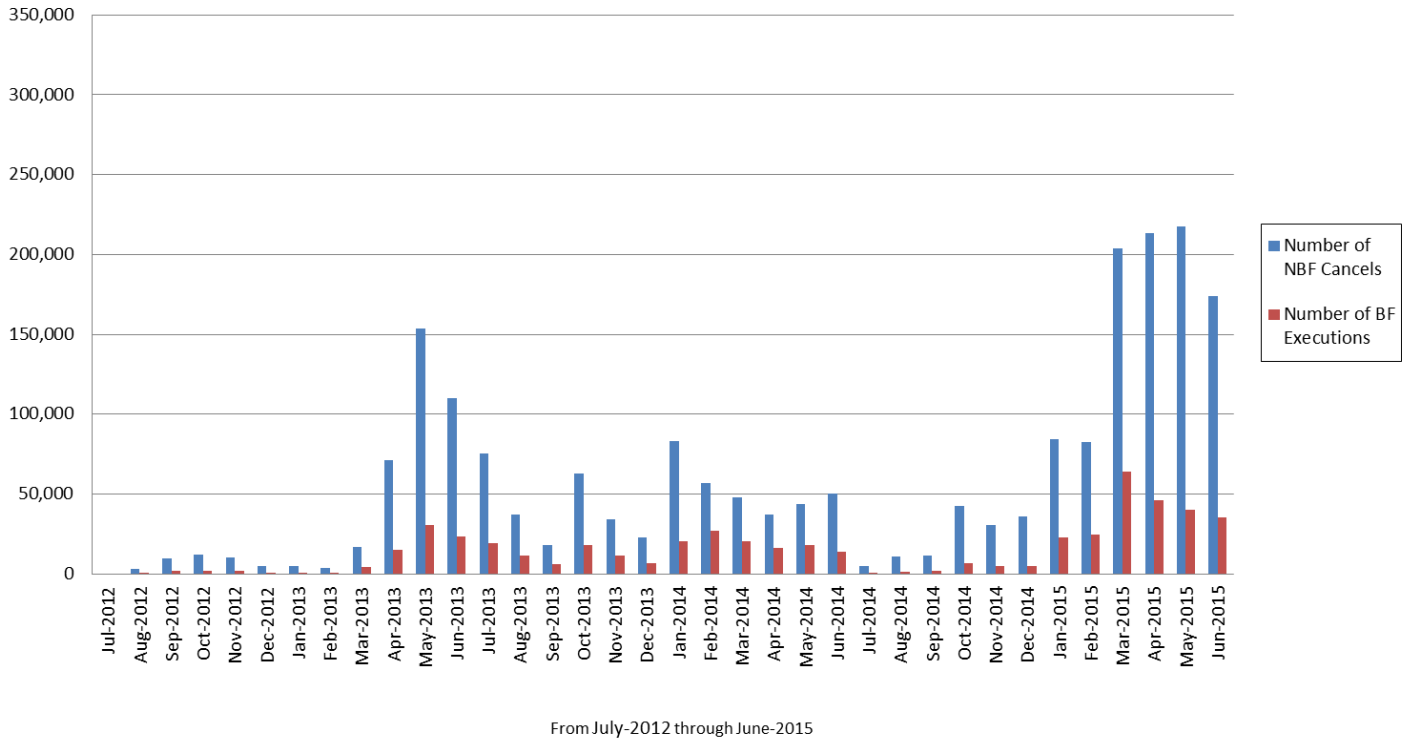
LSCI Single Participant Layering Activity Aggregated



of Layering non bona-fide cancellations: 2,548,381

of Layering bona-fide executions: 1,213,658

AVALON's Single Participant Layering Activity Aggregated



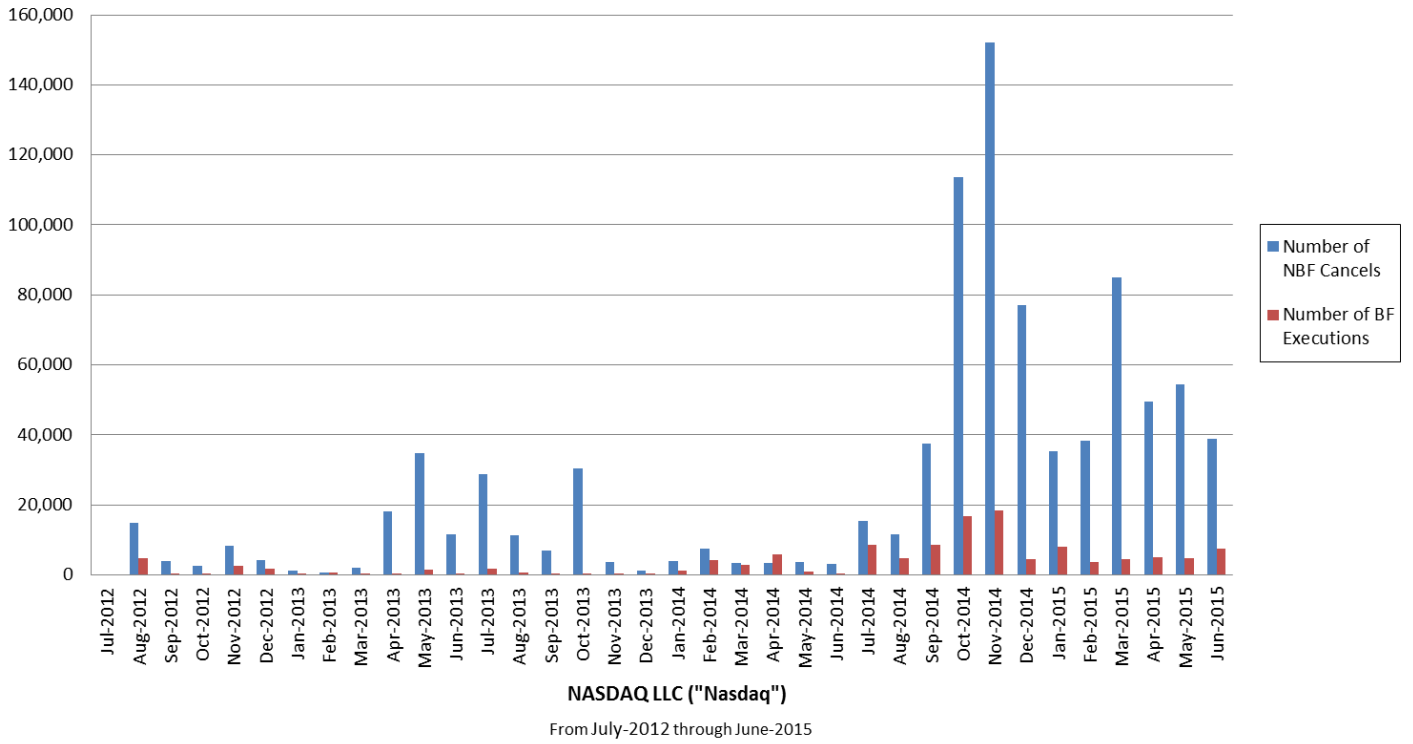
of Layering non bona-fide cancellations: 2,081,988

of Layering bona-fide executions: 526,052

Exhibit 7

LSCI and AVALON Pair Participant Layering Activity charts

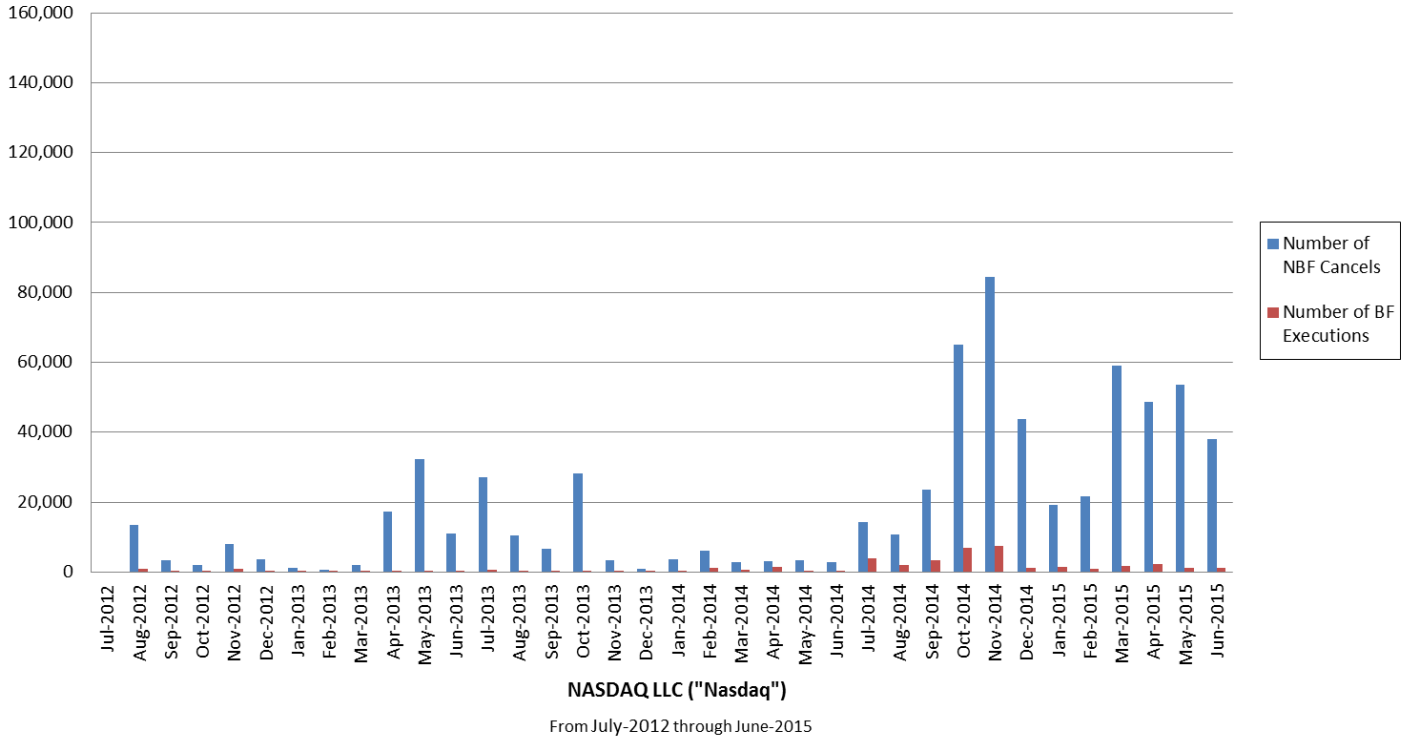
LSCI Pair Participant Layering Activity on Nasdaq



of Layering non bona-fide cancellations: 916,895

of Layering bona-fide executions: 125,469

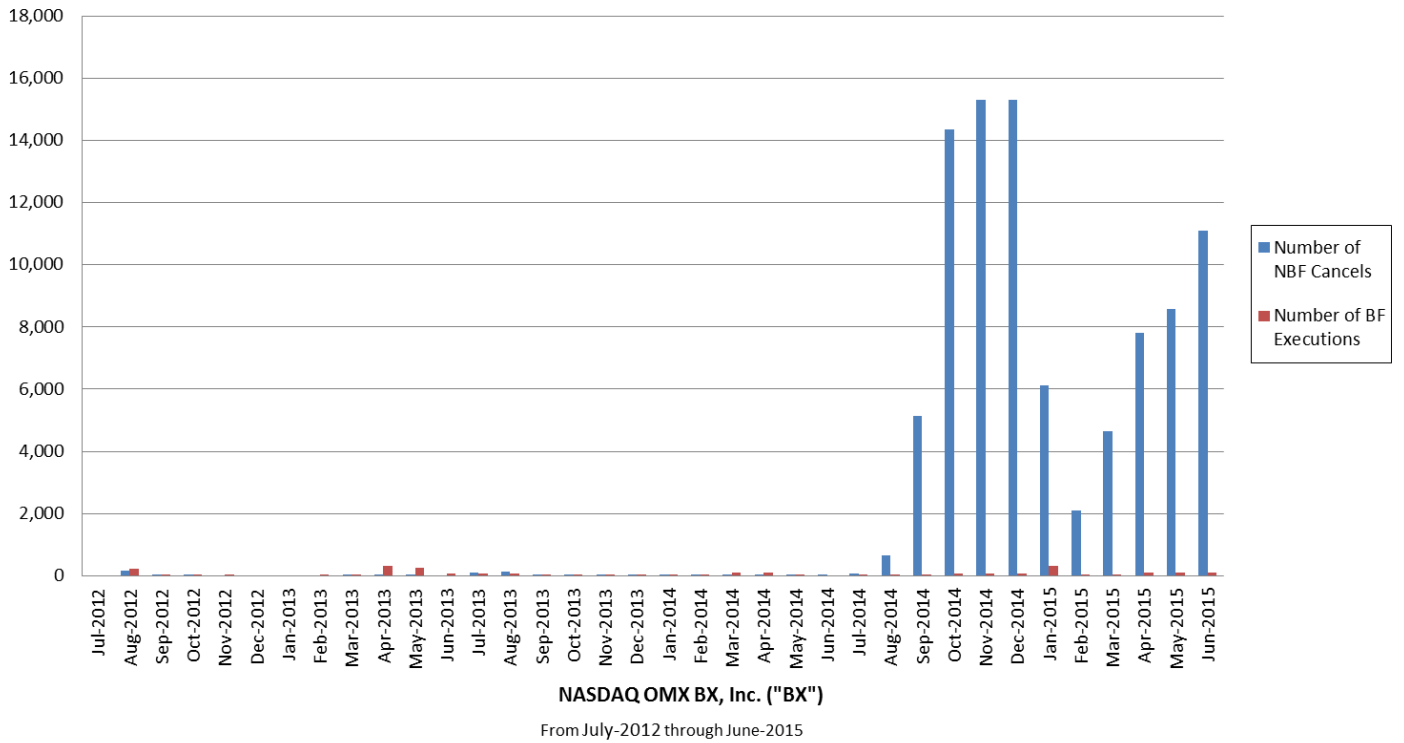
AVALON's Pair Participant Layering Activity on Nasdaq



of Layering non bona-fide cancellations: 674,942

of Layering bona-fide executions: 42,406

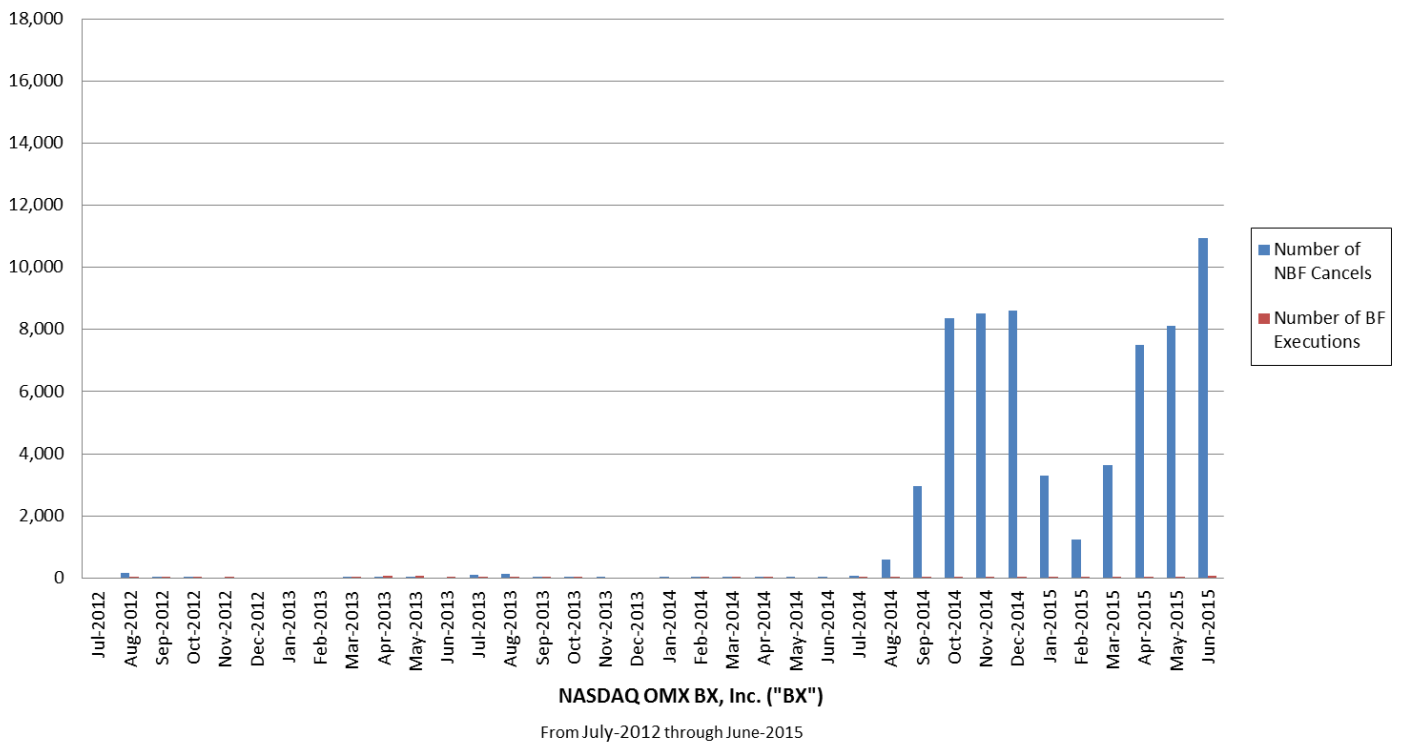
LSCI Pair Participant Layering Activity on BX



of Layering non bona-fide cancellations: 91,762

of Layering bona-fide executions: 2,370

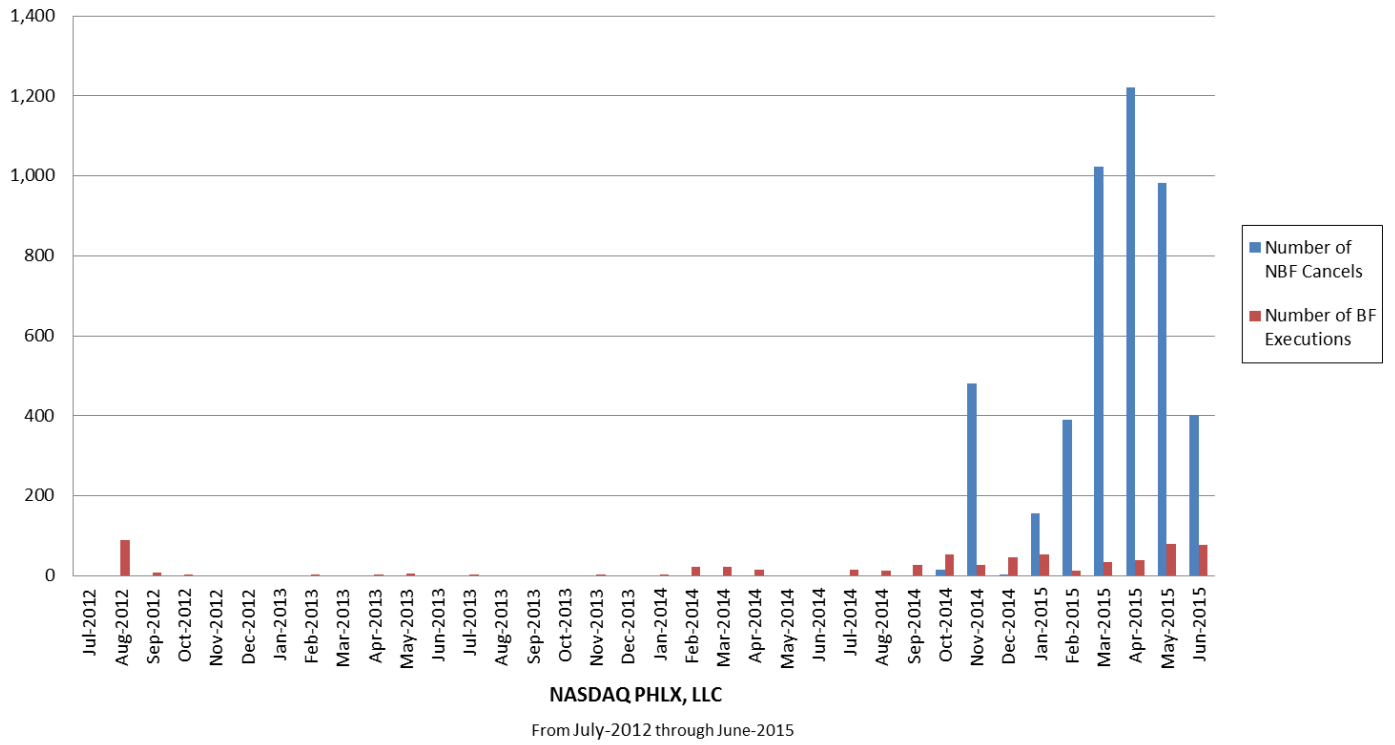
AVALON's Pair Participant Layering Activity on BX



of Layering non bona-fide cancellations: 64,388

of Layering bona-fide executions: 635

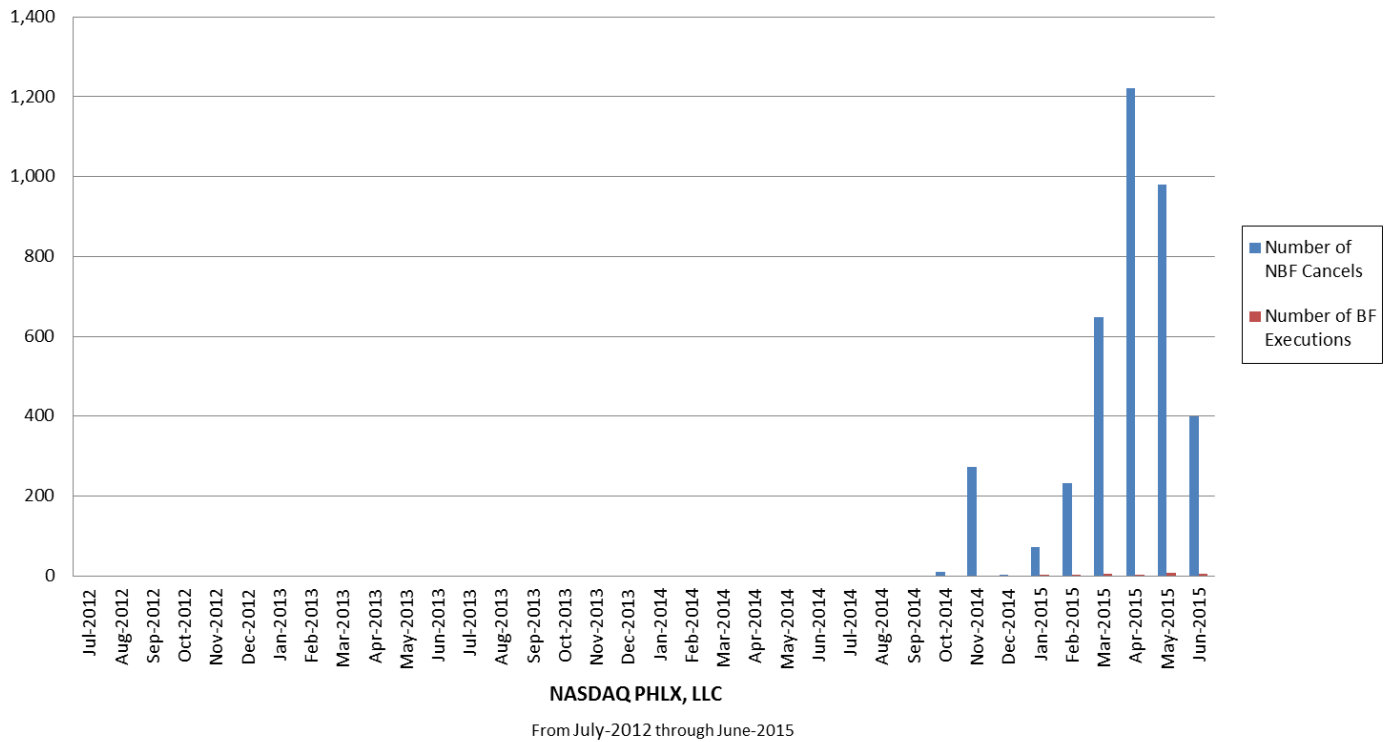
LSCI Pair Participant Layering Activity on PHLX



of Layering non bona-fide cancellations: 4,675

of Layering bona-fide executions: 652

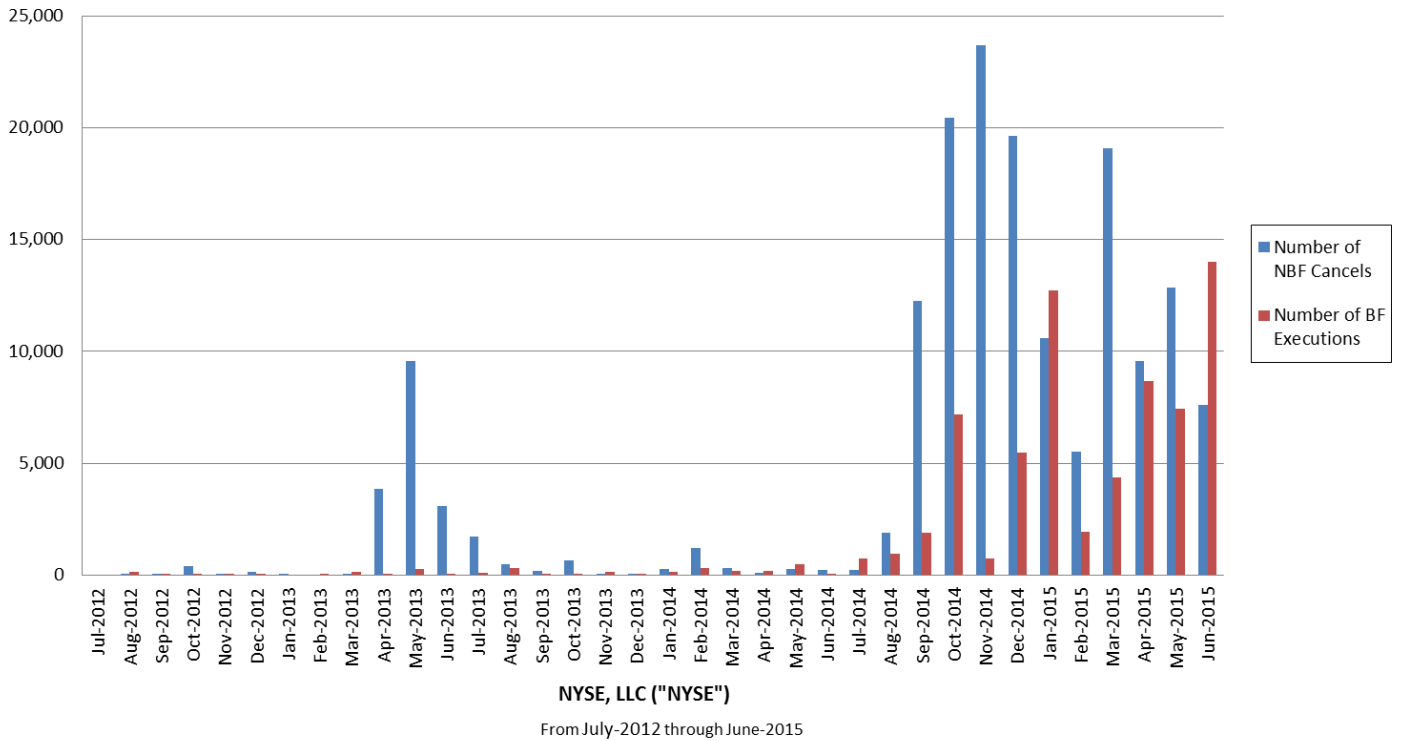
AVALON's Pair Participant Layering Activity on PHLX



of Layering non bona-fide cancellations: 3,841

of Layering bona-fide executions: 22

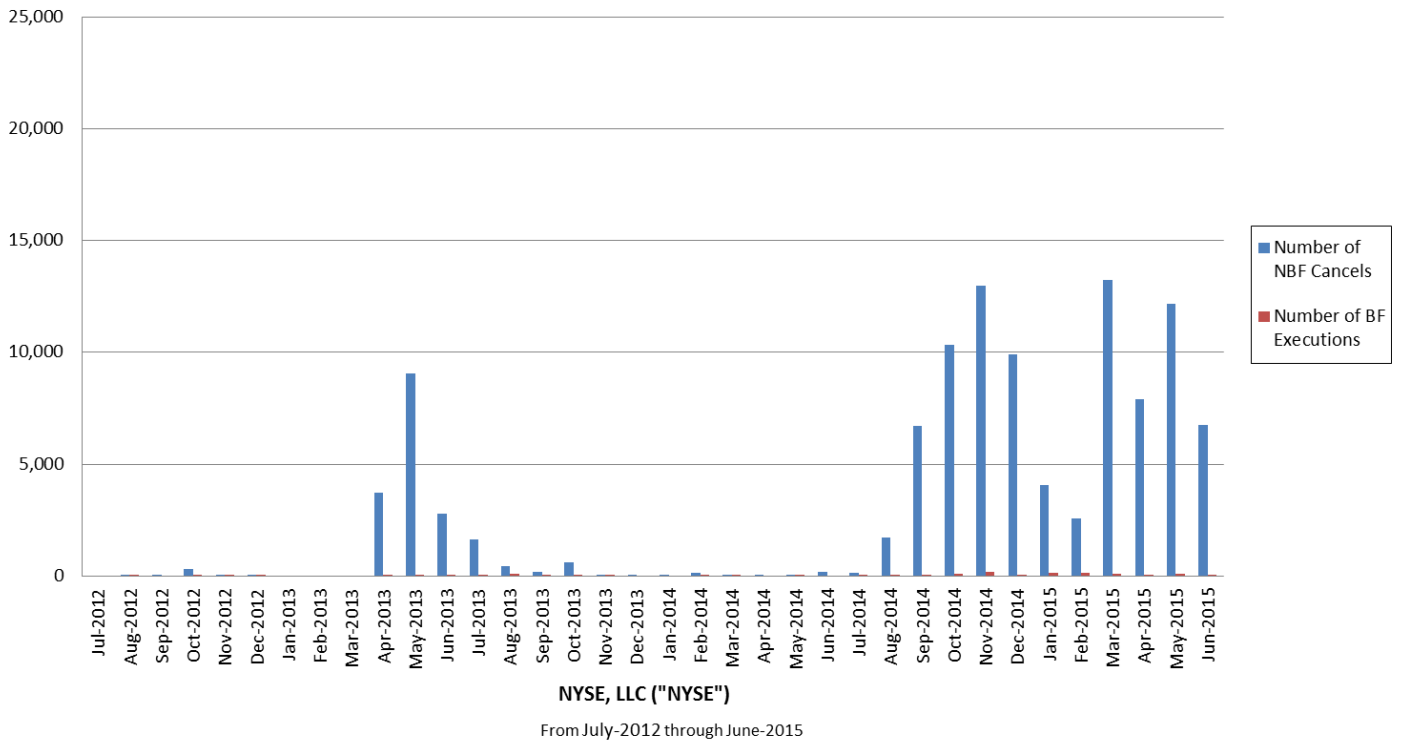
LSCI Pair Participant Layering Activity on NYSE



of Layering non bona-fide cancellations: 166,016

of Layering bona-fide executions: 68,909

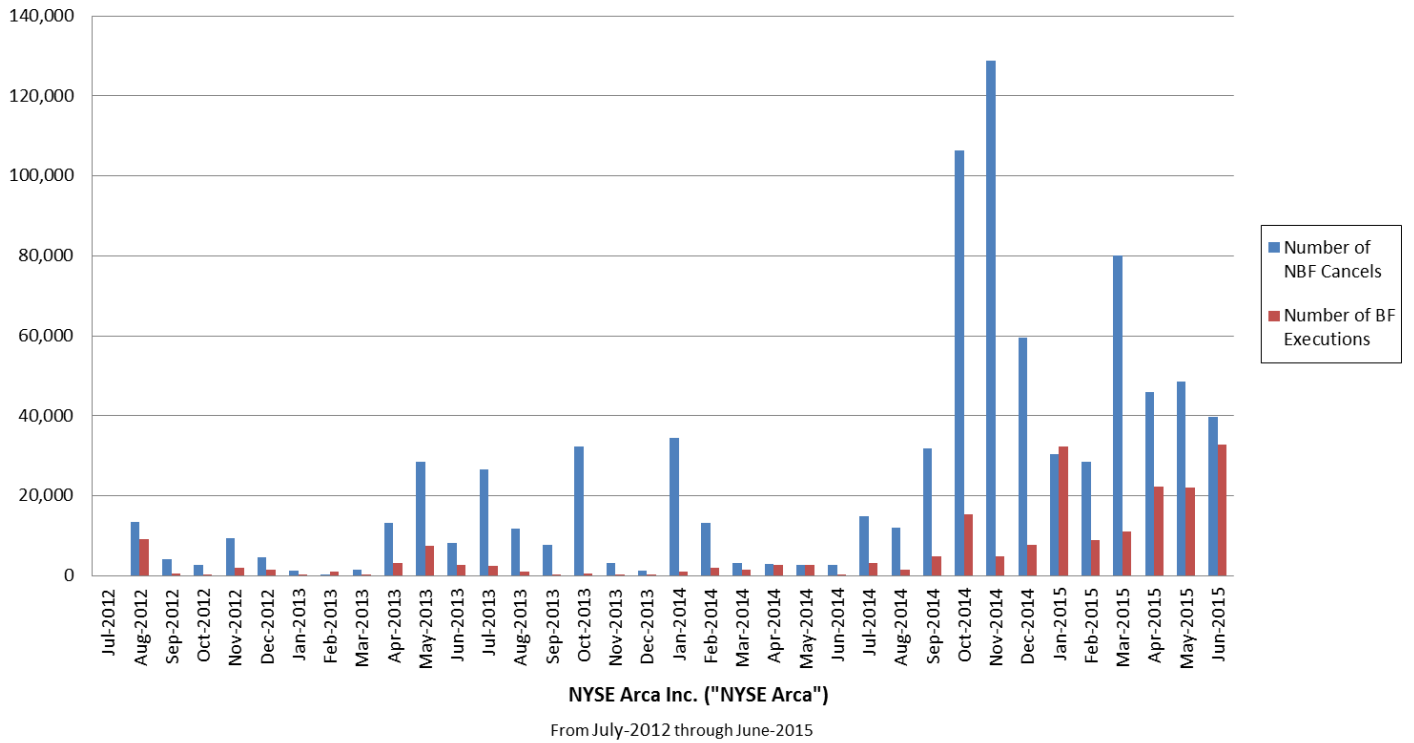
AVALON's Pair Participant Layering Activity on NYSE



of Layering non bona-fide cancellations: 107,863

of Layering bona-fide executions: 1,327

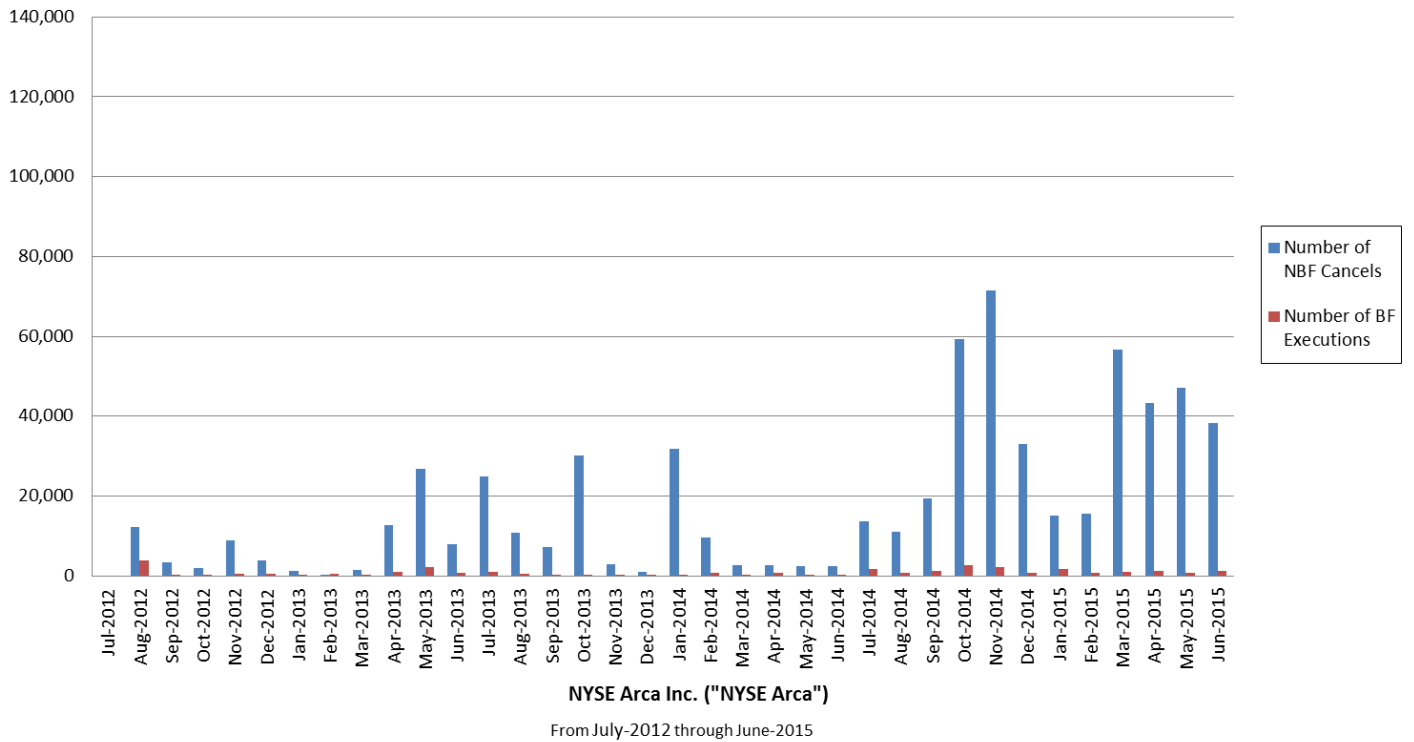
LSCI Pair Participant Layering Activity on ARCA



of Layering non bona-fide cancellations: 855,595

of Layering bona-fide executions: 208,425

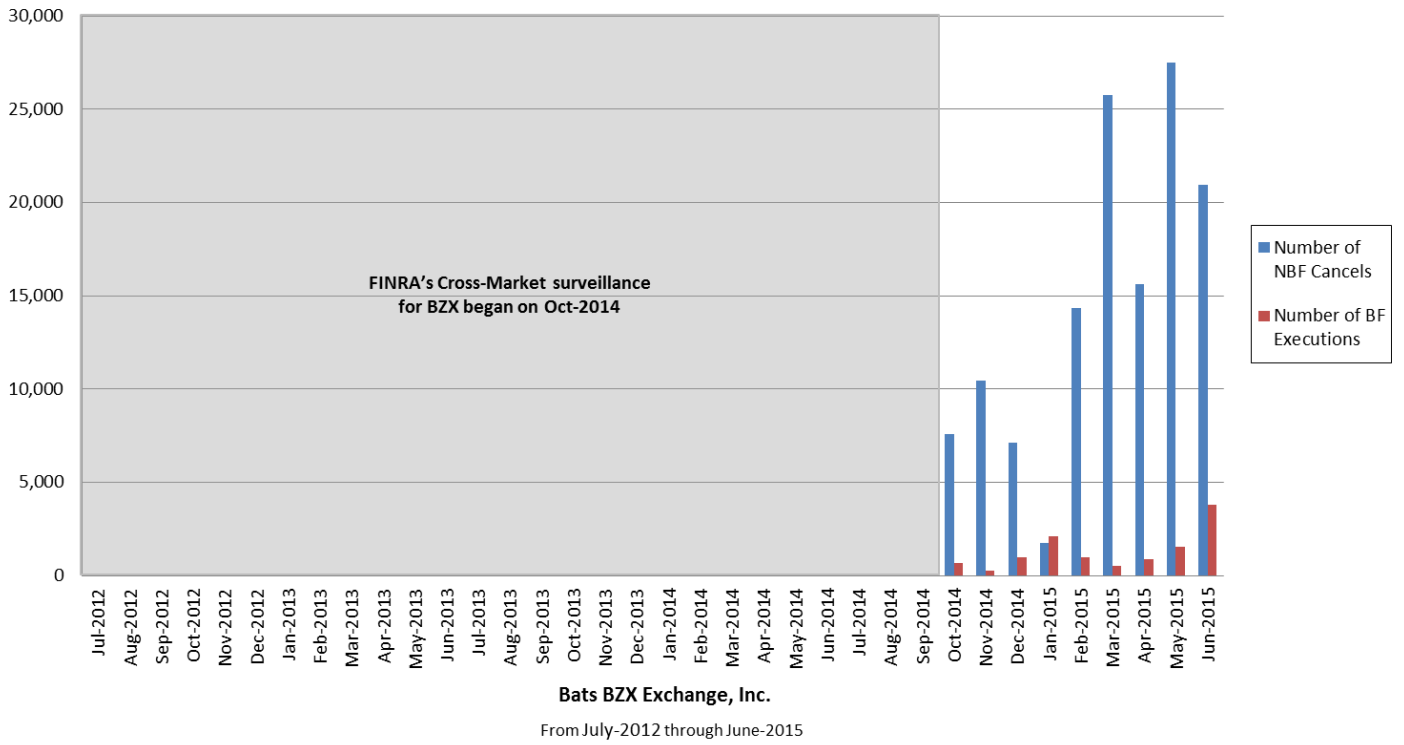
AVALON's Pair Participant Layering Activity on ARCA



of Layering non bona-fide cancellations: 634,153

of Layering bona-fide executions: 29,919

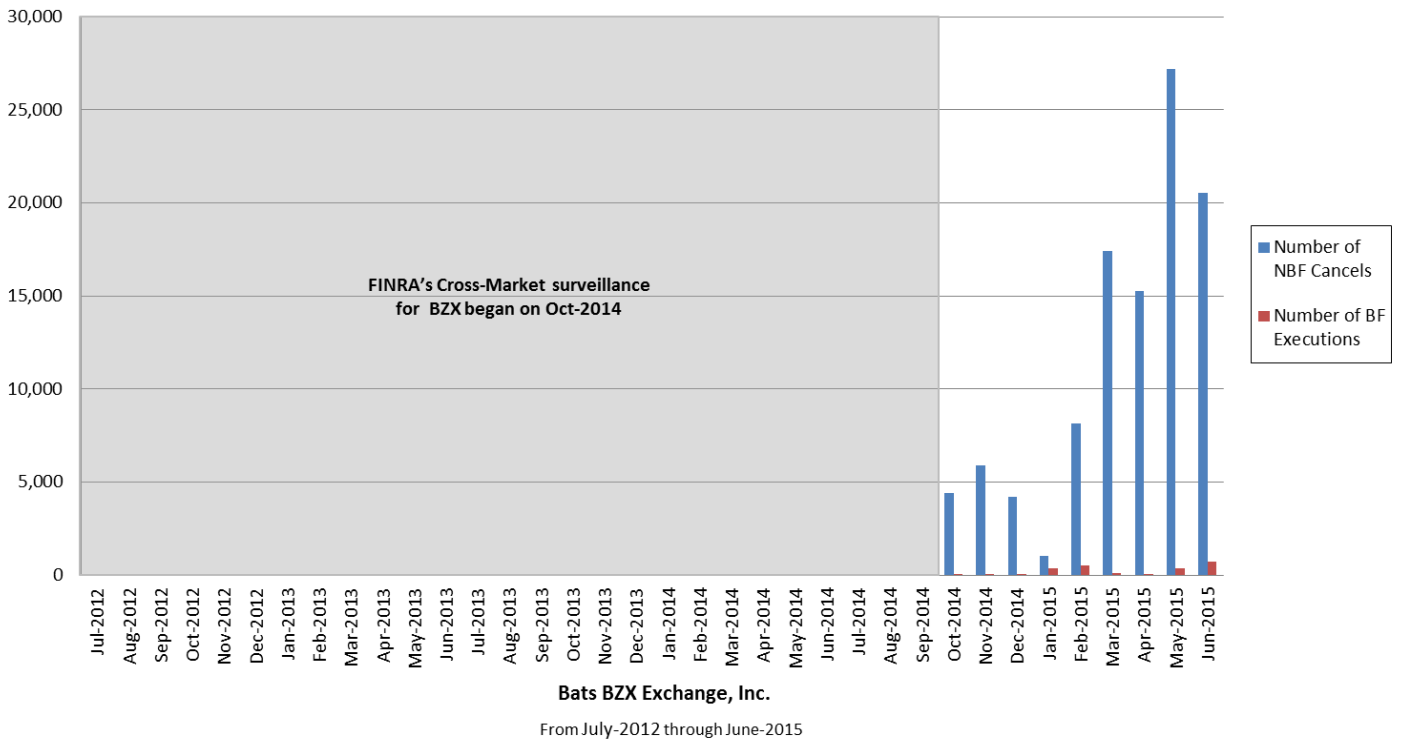
LSCI Pair Participant Layering Activity on BZX



of Layering non bona-fide cancellations: 131,096

of Layering bona-fide executions: 11,839

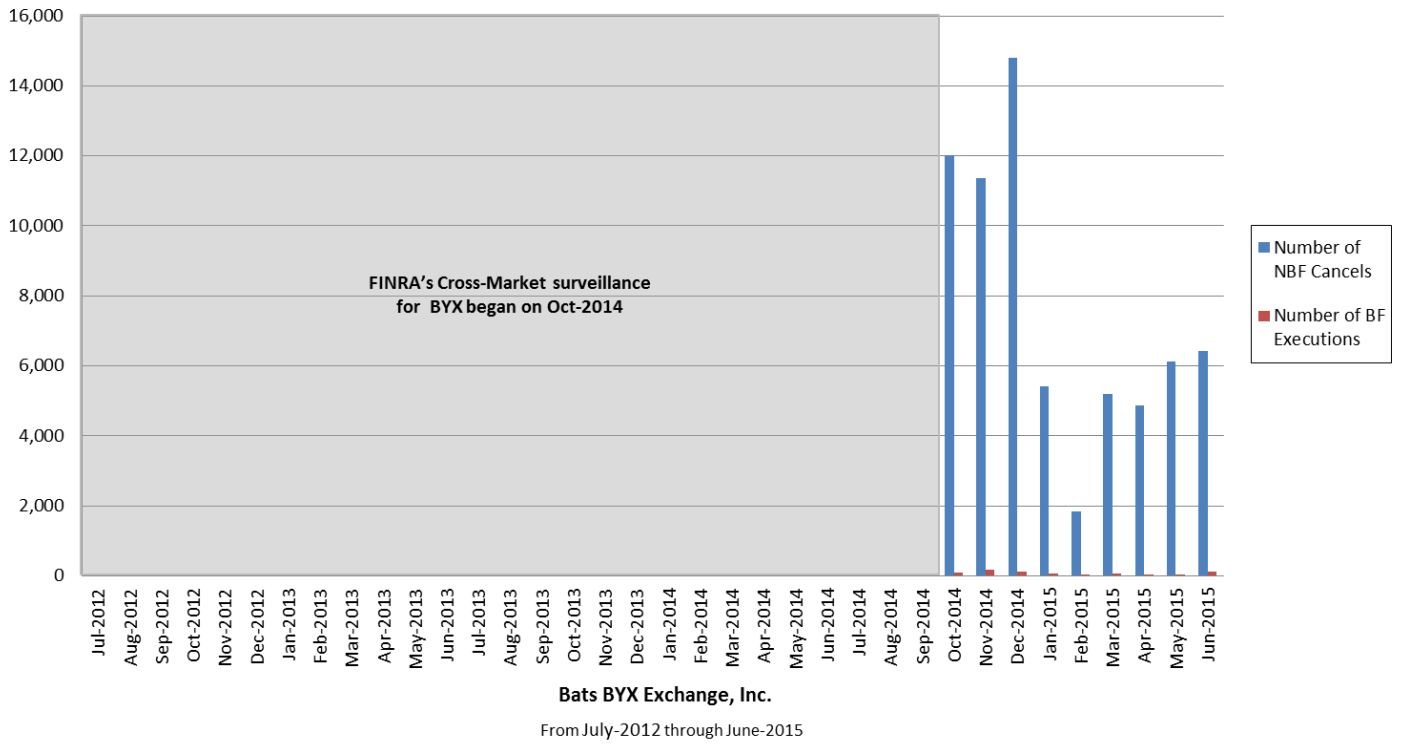
AVALON's Pair Participant Layering Activity on BZX



of Layering non bona-fide cancellations: 104,131

of Layering bona-fide executions: 2,262

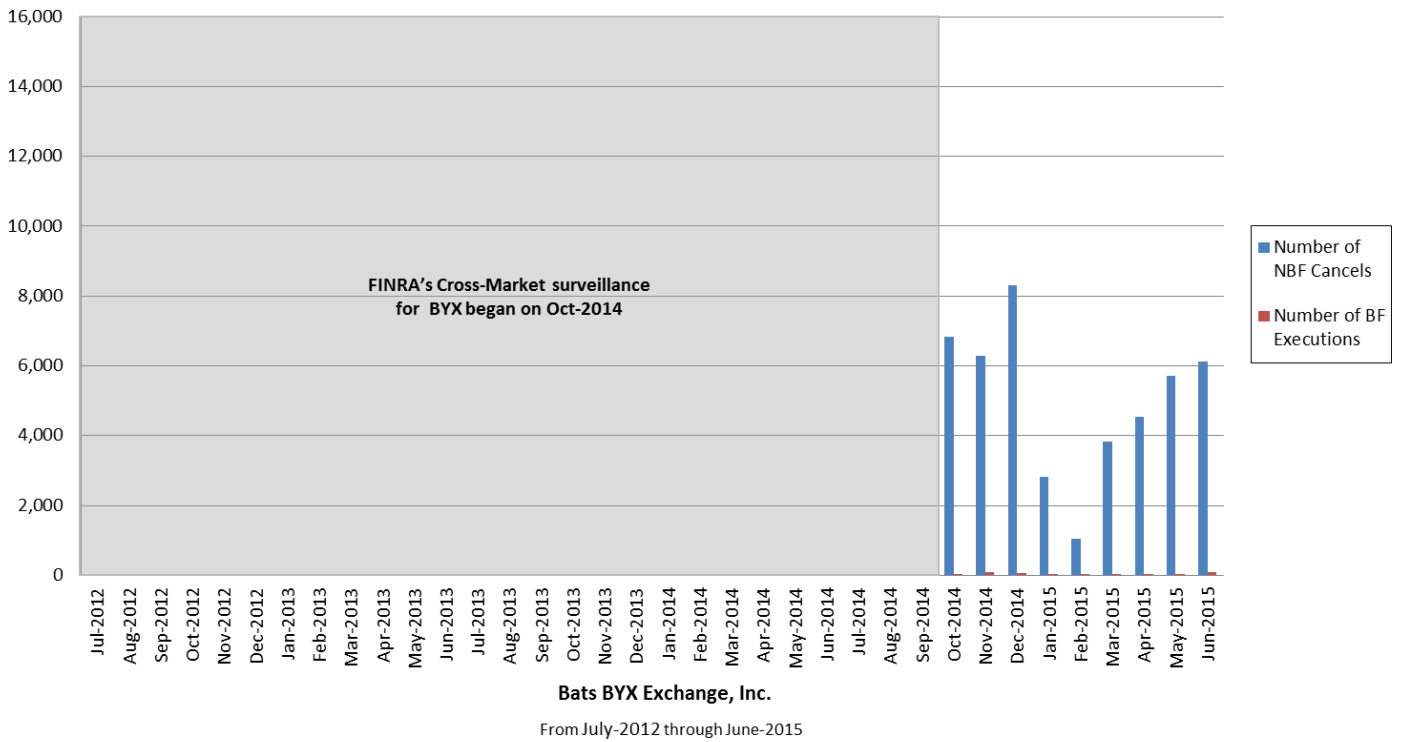
LSCI Pair Participant Layering Activity on BYX



of Layering non bona-fide cancellations: 68,033

of Layering bona-fide executions : 717

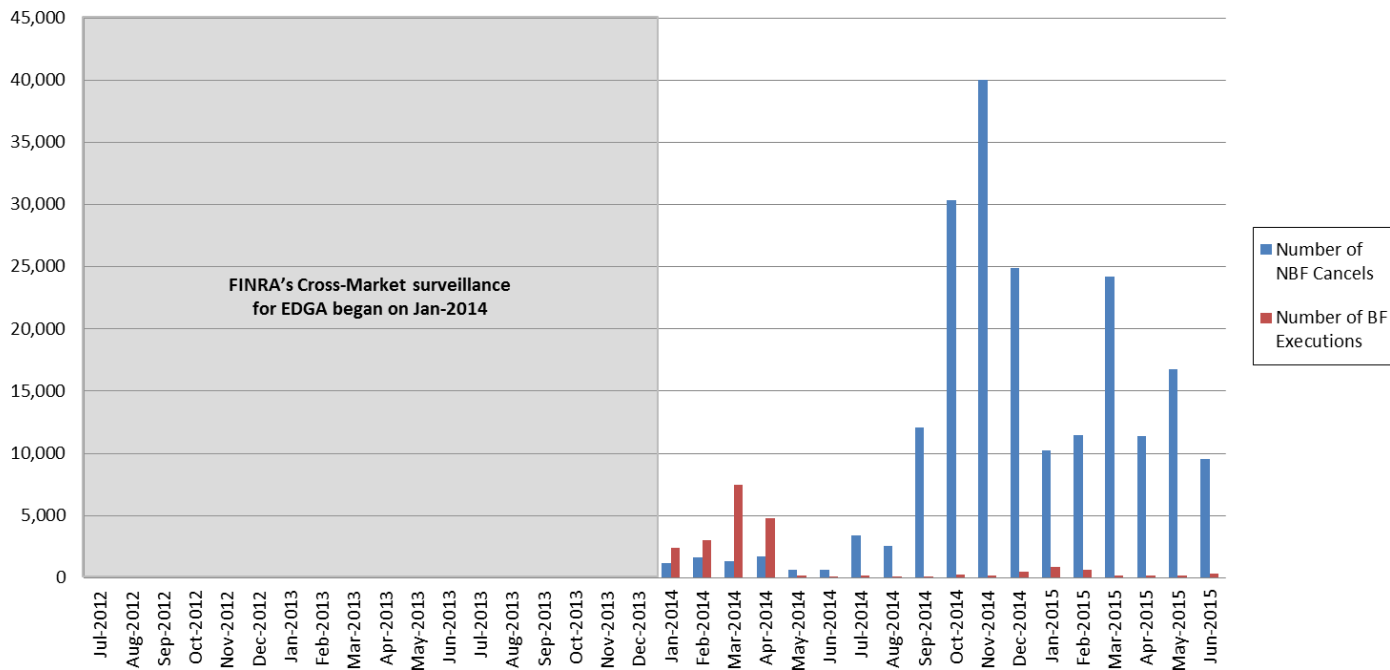
AVALON's Pair Participant Layering Activity on BYX



of Layering non bona-fide cancellations: 45,497

of Layering bona-fide executions : 395

LSCI Pair Participant Layering Activity on EDGA

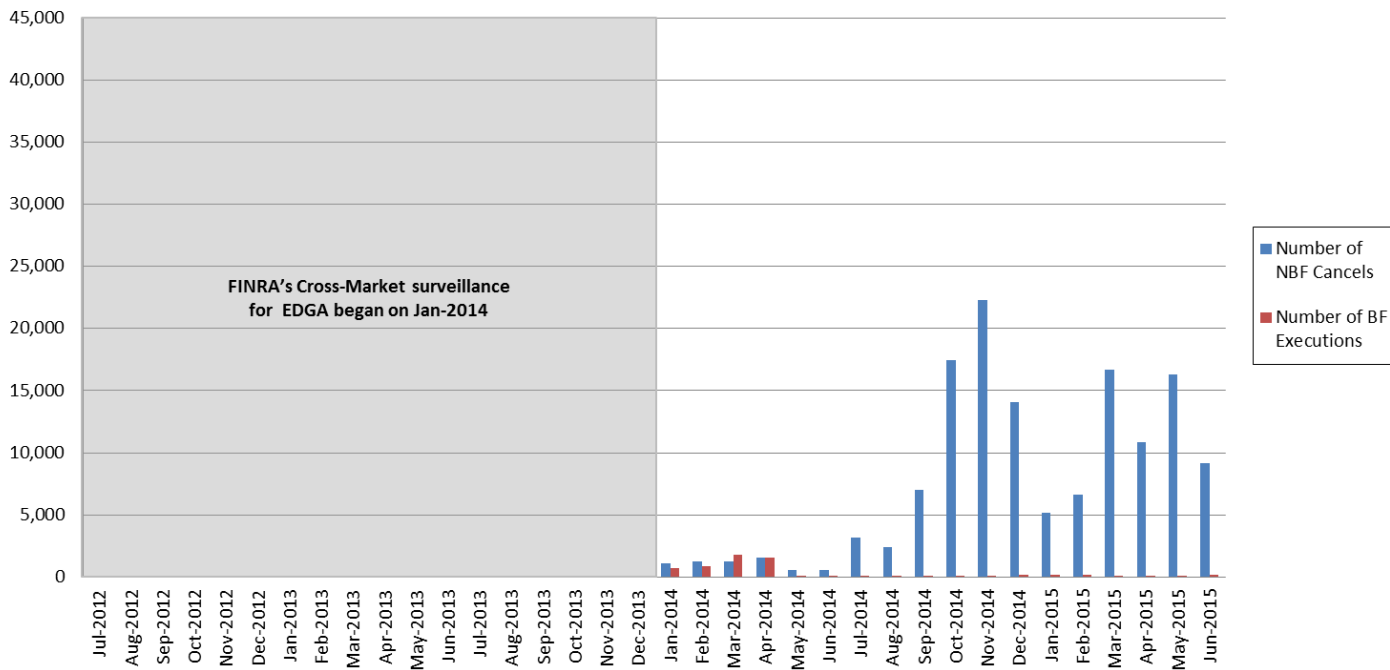


Bats EDGA Exchange, Inc.
From July-2012 through June-2015

of Layering non bona-fide cancellations : 204,014

of Layering bona-fide executions : 21,451

AVALON's Pair Participant Layering Activity on EDGA

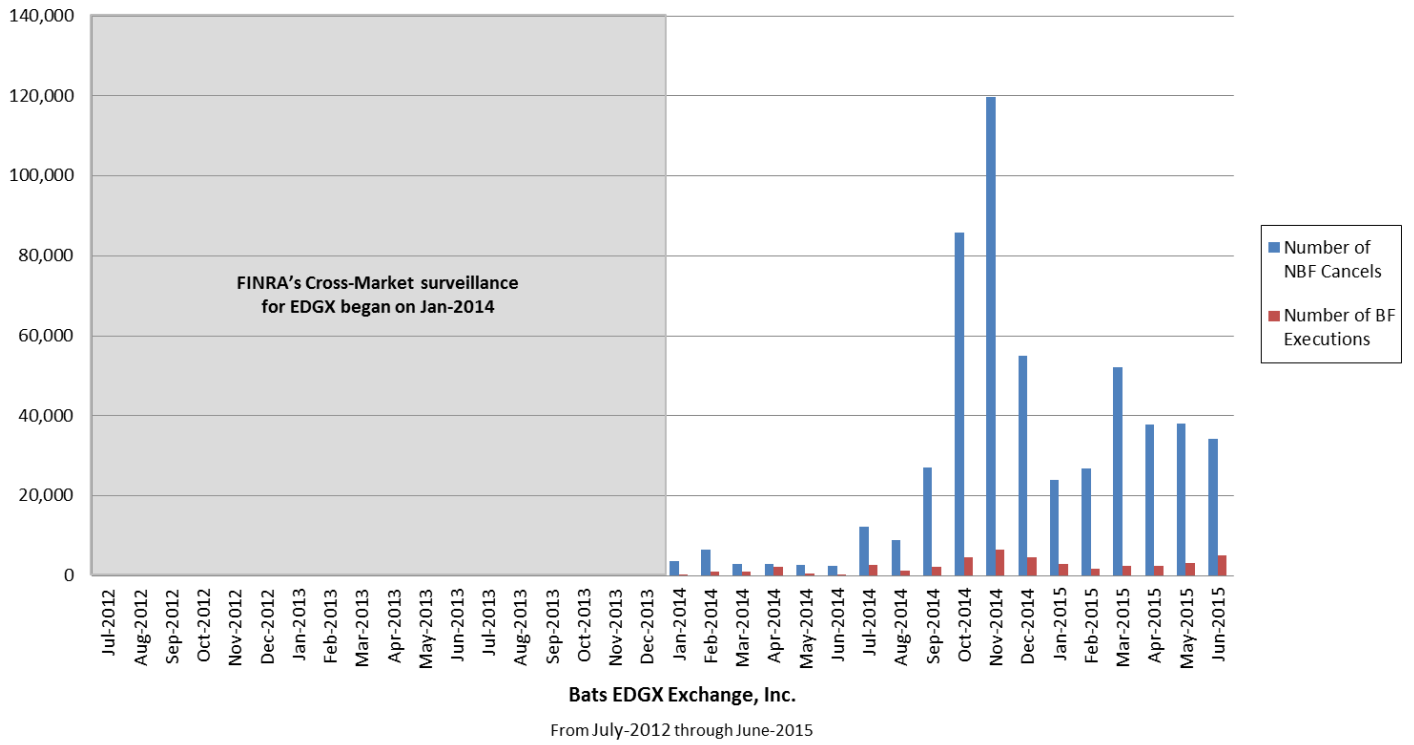


Bats EDGA Exchange, Inc.
From July-2012 through June-2015

of Layering non bona-fide cancellations : 137,585

of Layering bona-fide executions : 6,254

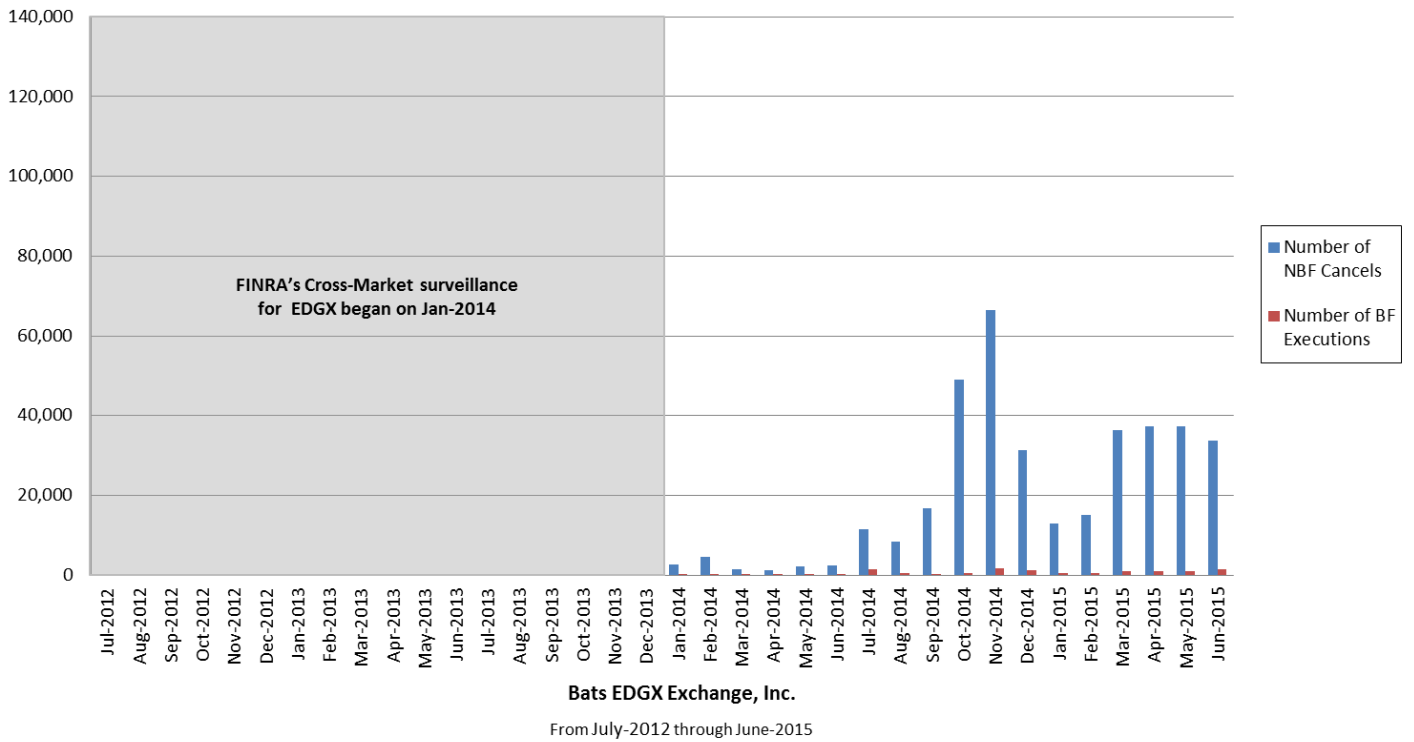
LSCI Pair Participant Layering Activity on EDGX



of Layering non bona-fide cancellations: 543,242

of Layering bona-fide executions: 45,167

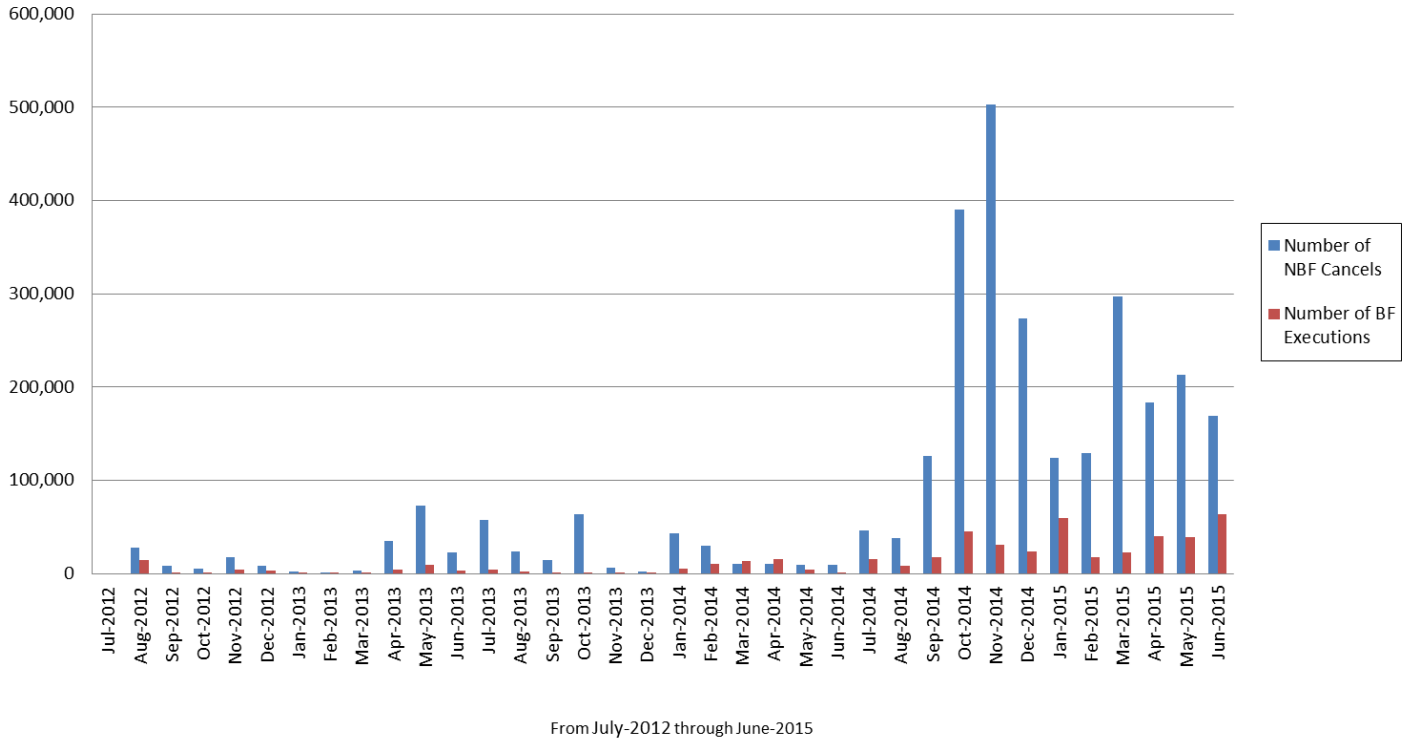
AVALON's Pair Participant Layering Activity on EDGX



of Layering non bona-fide cancellations: 371,190

of Layering bona-fide executions: 12,295

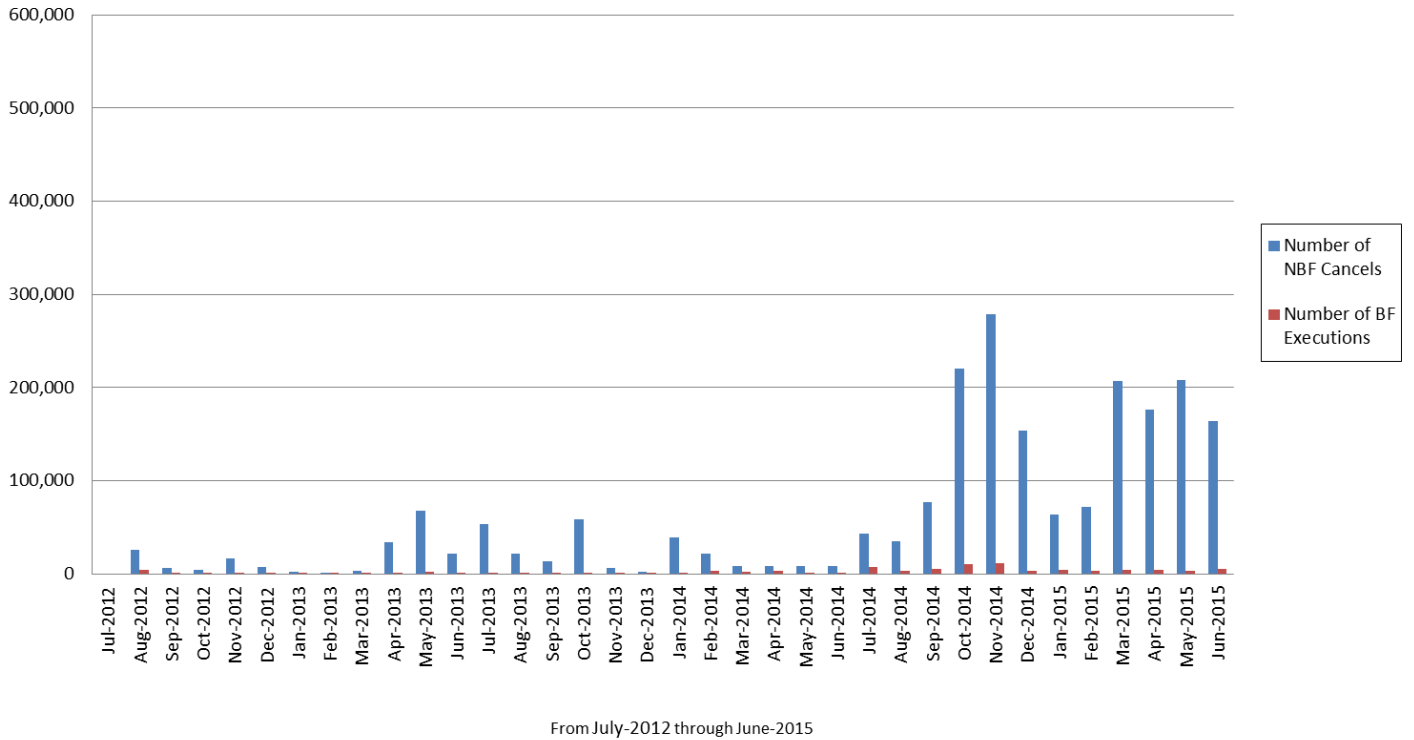
LSCI Pair Participant Layering Activity Aggregated



of Layering non bona-fide cancellations: 2,982,784

of Layering bona-fide executions: 485,011

AVALON's Pair Participant Layering Activity Aggregated



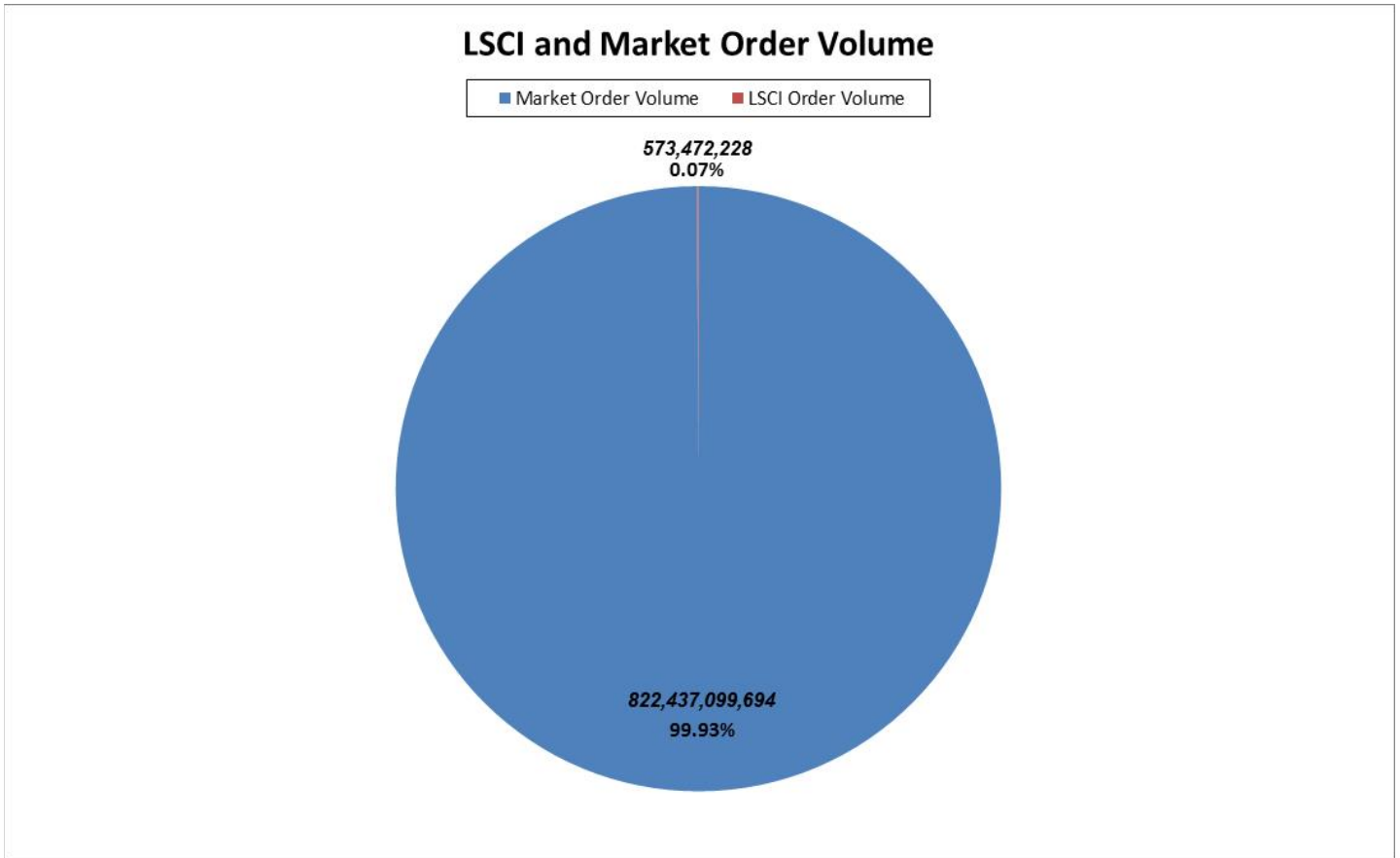
of Layering non bona-fide cancellations: 2,143,590

of Layering bona-fide executions: 95,515

Exhibit 8

Exhibit 8: Cross-Market LSCI Volume Analysis

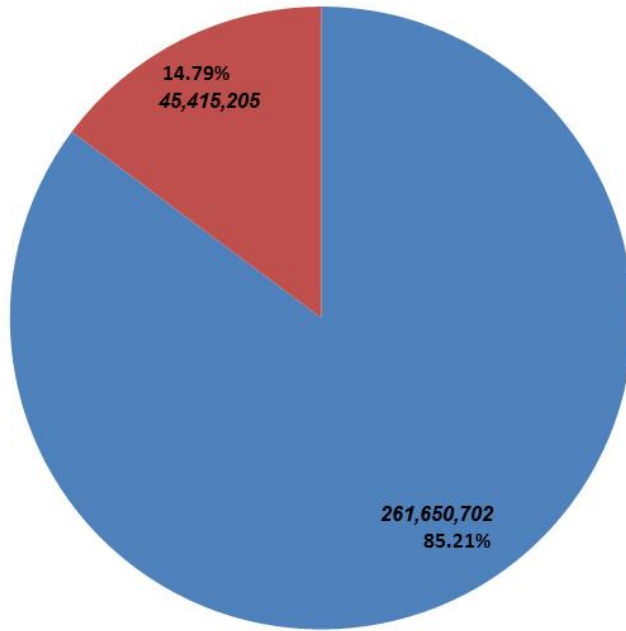
During the period of July-2012 to December-2015, LSCI was responsible for 0.07% of Cross-Market Order volume.



During the same period LSCI was responsible for 14.79% of Cross-Market Layering non bona-fide orders.

LSCI and Market Layering non bona-fide orders

■ Market Participants' non bona-fide orders ■ LSCI non bona-fide orders



For all market participants, on average, 1 out every 3,143 orders was identified as non-bona fide layering.

For LSCI, 1 out of every 13 orders was identified as non-bona fide layering.

Thus, LSCI was **249 times** more likely to submit a non-bona fide layering order than other participants in the market.

249 X

1 out of every 13 LSCI orders was identified as non-bona fide layering

1 out every 3,143 orders was identified as non-bona fide layering for all other market participants

Exhibit 9

Instances (1/1/13 to 6/30/2015)

Date	Bats BYX	Bats BZX
1/3/2013		9
1/7/2013	37	
1/8/2013	18	
1/14/2013	38	6
1/15/2013	28	
1/16/2013		6
1/18/2013		1
1/23/2013		1
1/24/2013		1
1/25/2013	10	1
1/28/2013		1
1/29/2013	19	
1/30/2013	14	4
1/31/2013	23	2
2/1/2013		1
2/4/2013		3
2/6/2013		11
2/7/2013	31	15
2/8/2013		10
2/11/2013		11
2/12/2013		18
2/13/2013		21
2/14/2013		14
2/15/2013		29
2/20/2013		24
2/25/2013		7
2/26/2013		10
2/27/2013		6
2/28/2013		1
3/4/2013		1
3/5/2013	18	5
3/6/2013		6
3/7/2013	25	4
3/8/2013	2	8
3/11/2013		6
3/12/2013	9	34
3/13/2013		29
3/14/2013		25
3/15/2013	5	8
3/18/2013		10
3/19/2013	60	45
3/20/2013	69	55
3/21/2013	71	47
3/22/2013	83	93

Instances (1/1/13 to 6/30/2015)

Date	Bats BYX	Bats BZX
2013-1	187	32
2013-2	31	181
2013-3	529	655
2013-4	190	927
2013-5	136	942
2013-6	36	2095
2013-7	1706	10148
2013-8	292	1
2013-9	13	
2013-10		2
2013-11		1
2013-12		1
2014-1		1
2014-2	6	
2014-3	1	
2014-4		3
2014-5	1	1
2014-6	2	1
2014-7	1	5
2014-8	78	10
2014-9	132	77
2014-10	68	26
2014-11	318	126
2014-12	273	125
2015-1	78	157
2015-2	103	884
2015-3	255	580
2015-4	115	361
2015-5	9	1548
2015-6	236	1541

3/25/2013	43	63
3/26/2013	79	54
3/27/2013	47	84
3/28/2013	18	78
4/1/2013	19	73
4/2/2013	36	41
4/3/2013	38	15
4/4/2013	5	12
4/5/2013	5	39
4/8/2013	1	29
4/9/2013	9	107
4/10/2013	3	69
4/11/2013	3	60
4/12/2013	11	64
4/15/2013	21	87
4/16/2013	10	48
4/17/2013		26
4/18/2013	4	17
4/19/2013	4	16
4/22/2013		36
4/23/2013		24
4/24/2013	1	54
4/25/2013		27
4/26/2013		47
4/29/2013		19
4/30/2013	20	17
5/1/2013	8	18
5/2/2013		24
5/3/2013		30
5/6/2013		36
5/7/2013	4	42
5/8/2013	4	34
5/9/2013	2	79
5/10/2013		39
5/13/2013	7	33
5/14/2013	14	42
5/15/2013	10	27
5/16/2013		55
5/17/2013	7	105
5/20/2013	13	74
5/21/2013	7	81
5/22/2013	10	61
5/23/2013	9	36
5/24/2013	11	8
5/28/2013	11	20
5/29/2013	10	35
5/30/2013	3	35

5/31/2013	6	28
6/3/2013	3	20
6/4/2013	6	29
6/5/2013	5	119
6/6/2013		127
6/7/2013	4	74
6/10/2013	3	89
6/11/2013	1	120
6/12/2013	2	89
6/13/2013	1	117
6/14/2013	1	137
6/17/2013	1	87
6/18/2013	4	108
6/19/2013	3	62
6/20/2013		79
6/21/2013	2	131
6/24/2013		95
6/25/2013		121
6/26/2013		83
6/27/2013		240
6/28/2013		168
7/1/2013		193
7/2/2013		268
7/3/2013		303
7/5/2013		268
7/8/2013	2	403
7/9/2013	2	401
7/10/2013		366
7/11/2013	1	367
7/12/2013	26	444
7/15/2013	52	649
7/16/2013	63	672
7/17/2013	137	964
7/18/2013	186	815
7/19/2013	219	794
7/22/2013	284	1141
7/23/2013	285	1247
7/24/2013	251	675
7/25/2013	138	156
7/26/2013	25	22
7/29/2013	13	
7/30/2013	11	
7/31/2013	11	
8/1/2013	11	
8/2/2013	16	
8/5/2013	17	
8/6/2013	5	

8/7/2013	9	
8/8/2013	23	
8/9/2013	12	
8/12/2013	20	
8/13/2013	28	
8/14/2013	17	
8/15/2013	5	
8/16/2013	13	
8/19/2013	32	
8/20/2013	23	
8/22/2013	3	
8/23/2013	2	
8/26/2013	33	
8/27/2013	23	
8/28/2013		1
9/4/2013	1	
9/13/2013	4	
9/16/2013	3	
9/17/2013	3	
9/18/2013	1	
9/19/2013	1	
10/4/2013		1
10/23/2013		1
11/8/2013		1
12/23/2013		1
1/2/2014		1
2/3/2014	1	
2/5/2014	1	
2/6/2014	1	
2/7/2014	1	
2/20/2014	1	
2/24/2014	1	
3/4/2014	1	
4/11/2014		2
4/23/2014		1
5/2/2014	1	
5/21/2014		1
6/13/2014		1
6/19/2014	1	
6/24/2014	1	
7/1/2014	1	
7/9/2014		1
7/22/2014		1
7/23/2014		3
8/1/2014	3	1
8/4/2014	2	
8/5/2014	2	1



8/6/2014	5	
8/7/2014	10	1
8/8/2014	7	1
8/11/2014	11	
8/12/2014	2	
8/13/2014	1	
8/14/2014	5	
8/15/2014		1
8/18/2014	8	
8/19/2014	8	
8/20/2014	1	
8/21/2014	10	1
8/22/2014	2	
8/25/2014		1
8/26/2014	1	3
9/3/2014	11	
9/4/2014	6	1
9/5/2014	9	
9/8/2014	8	15
9/9/2014	2	6
9/10/2014	6	11
9/11/2014	9	9
9/12/2014	1	1
9/15/2014	18	4
9/16/2014		2
9/17/2014	11	7
9/18/2014	1	5
9/19/2014	14	5
9/22/2014	13	4
9/23/2014	6	
9/24/2014	13	
9/26/2014	1	1
9/29/2014	3	3
9/30/2014		3
10/1/2014	2	2
10/3/2014	1	
10/7/2014		2
10/8/2014	1	2
10/9/2014	1	
10/13/2014	1	1
10/15/2014		2
10/16/2014		2
10/17/2014	1	
10/20/2014	6	
10/23/2014	14	2
10/24/2014	9	2
10/27/2014	3	



10/28/2014	5	1
10/29/2014	2	
10/30/2014	8	2
10/31/2014	14	8
11/3/2014	13	1
11/4/2014	4	1
11/5/2014	10	6
11/6/2014	22	6
11/7/2014	28	14
11/10/2014	21	10
11/11/2014	21	7
11/12/2014	15	2
11/13/2014	16	4
11/14/2014	13	8
11/17/2014	12	5
11/18/2014	17	18
11/19/2014	21	14
11/20/2014	22	6
11/21/2014	18	6
11/24/2014	11	7
11/25/2014	29	3
11/26/2014	17	5
11/28/2014	8	3
12/1/2014	7	9
12/2/2014	12	12
12/3/2014	16	13
12/4/2014	19	13
12/5/2014	8	12
12/8/2014	15	3
12/9/2014	26	5
12/10/2014	10	3
12/11/2014	33	6
12/12/2014	12	1
12/15/2014	31	5
12/16/2014	12	2
12/17/2014	12	6
12/18/2014	9	4
12/19/2014	8	3
12/22/2014	9	1
12/23/2014	20	2
12/24/2014	5	8
12/26/2014	1	3
12/29/2014	4	2
12/30/2014	2	6
12/31/2014	2	6
1/2/2015	4	3
1/5/2015	8	5



1/6/2015		2
1/7/2015		7
1/8/2015	15	4
1/9/2015	9	4
1/12/2015	1	
1/13/2015	8	5
1/14/2015	7	
1/15/2015	5	1
1/16/2015		6
1/20/2015	4	9
1/21/2015		2
1/22/2015	3	26
1/23/2015	1	10
1/26/2015		18
1/27/2015	4	26
1/28/2015	7	13
1/29/2015	1	6
1/30/2015	1	10
2/2/2015		9
2/3/2015	4	38
2/4/2015	6	42
2/5/2015	8	30
2/6/2015	7	29
2/9/2015		25
2/10/2015	3	48
2/11/2015	1	78
2/12/2015	5	36
2/13/2015	10	61
2/17/2015	3	69
2/18/2015	1	58
2/19/2015	6	83
2/20/2015	3	64
2/23/2015	16	61
2/24/2015	4	46
2/25/2015	8	59
2/26/2015	10	25
2/27/2015	8	23
3/2/2015	18	25
3/3/2015	19	20
3/4/2015	17	25
3/5/2015	4	28
3/6/2015	15	41
3/9/2015	14	15
3/10/2015	16	
3/11/2015	6	21
3/12/2015	16	39
3/13/2015	13	35

3/16/2015	11	25
3/17/2015	9	49
3/18/2015	4	15
3/19/2015	10	27
3/20/2015	12	38
3/23/2015	6	22
3/24/2015	4	25
3/25/2015	8	24
3/26/2015	11	24
3/27/2015	11	33
3/30/2015	24	28
3/31/2015	7	21
4/1/2015	9	13
4/2/2015	6	9
4/6/2015	16	11
4/7/2015	12	19
4/8/2015	13	26
4/9/2015	9	37
4/10/2015	11	21
4/13/2015		7
4/14/2015	3	19
4/15/2015	5	6
4/16/2015	6	7
4/17/2015	6	10
4/20/2015	2	9
4/21/2015	12	9
4/22/2015	3	12
4/23/2015	2	15
4/24/2015		10
4/27/2015		6
4/28/2015		12
4/29/2015		25
4/30/2015		78
5/4/2015	1	59
5/5/2015		45
5/6/2015		13
5/7/2015		53
5/8/2015		61
5/11/2015		104
5/12/2015		101
5/13/2015		119
5/14/2015		101
5/15/2015		48
5/18/2015		117
5/19/2015		129
5/20/2015		151
5/21/2015	1	119

5/22/2015		59
5/26/2015		7
5/27/2015		95
5/28/2015		100
5/29/2015	7	67
6/1/2015		90
6/2/2015		20
6/3/2015	6	47
6/4/2015		150
6/5/2015		74
6/8/2015	1	142
6/9/2015	4	127
6/10/2015	8	44
6/11/2015	13	90
6/12/2015	7	71
6/15/2015	3	25
6/16/2015	9	40
6/17/2015	9	24
6/18/2015	12	26
6/19/2015	5	70
6/22/2015	13	51
6/23/2015	30	75
6/24/2015	34	100
6/25/2015	10	115
6/26/2015	38	83
6/29/2015	8	44
6/30/2015	26	33

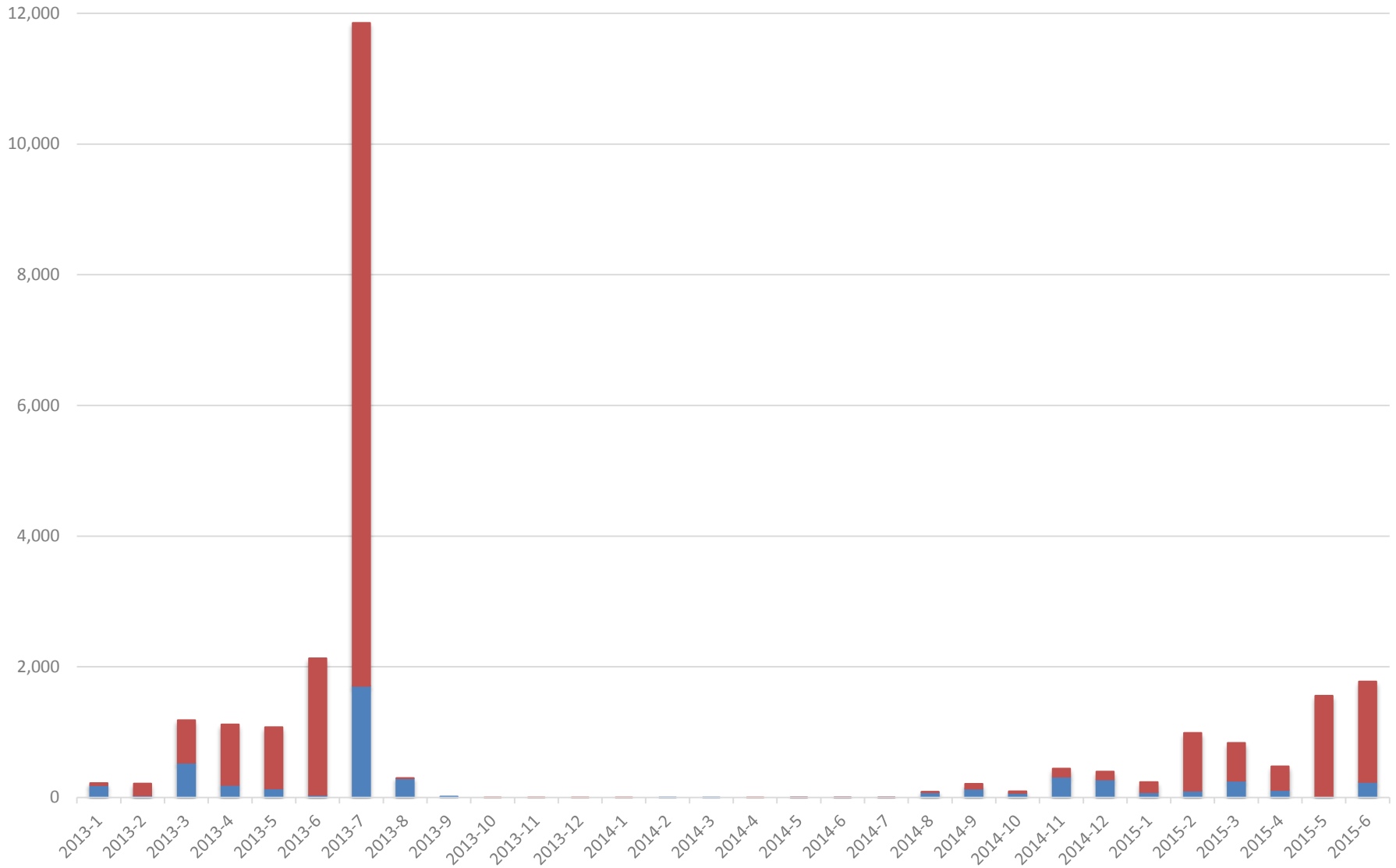


Instances (1/1/13 to 6/30/2015)			
Bats BYX	2013	2014	2015
LAYERING	3	43	6
POTENTIAL LAYERING	3117	837	790
Bats BZX	2013	2014	2015
LAYERING	116	3	23
POTENTIAL LAYERING	14869	372	5048
	18,105	1,255	5,867

DATA CHECK 1: Daily Monthly
 YES YES

LSCI - Layering & Potential Layering Instances 2013 to 6/30/2015

■ Bats BYX ■ Bats BZX



LSCI - Layering & Potential Layering Instances 2013 to 6/30/2015

■ Bats BZX ■ Bats BYX

