

DESCRIPTION*	ALL SYMBOLS	LARGE/MID CAP	SMALL CAP
Total # of Auctions	11,145	7,524	3,621
Total # of Initiated Shares	196,656,800	147,209,100	49,447,700
Total # of Responded Shares	57,130,160	47,613,930	9,516,233
Total # of Unique Symbols Initiated	795	505	295
Daily Average # of Auctions	485	327	157
Daily Average # of Successful Auctions	18	11	6
Daily Average Shares Traded (single counted)	209,400	173,000	35,500
Daily Average Auction Trade Size	11,800	15,200	5,600
Daily Average Initiating Order Size	17,300	19,400	13,500
% of Responder Orders Filled	8.4%	8.4%	8.6%
Daily % of Unique Symbols Traded	15.4%	14.6%	17.0%
Mid-Point Change 100 mls Post-Auction (bps)	0.05	0.00	0.17
Mid-Point Change 1 sec Post-Auction (bps)	0.11	0.03	0.26
Mid-Point Change 30sec Post-Auction (bps)	0.43	0.23	0.84
Mid-Point Change 60 sec Post-Auction (bps)	0.75	0.46	1.35
Average Spread Width for CB Symbols (bps)**	10.20	6.01	18.93

\* Excludes auctions initiated between 9:30:00 and 9:35:00

\*\* Based on symbols initiated in CODA Block