

DESCRIPTION*	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	9,810	3,177	3,534	3,099
Initiated Shares	190,196,200	77,782,860	64,117,720	48,295,590
Responded Shares	49,790,010	22,054,160	11,263,430	16,472,420
Initiated Unique Symbols	663	199	271	207
	DAILY AVERAGES			
Initiated Auctions	491	159	177	155
Successful Auctions	24	6	8	10
Shares Traded (single counted)	186,000	87,500	56,900	41,500
Auction Trade Size	7,900	15,200	7,200	4,200
Initiating Order Size	18,300	21,100	17,700	14,400
% of Responding Orders w/execution**	14.5%	10.9%	16.3%	16.6%
% of Unique Symbols Traded	21.6%	16.9%	18.5%	29.4%
Spread Width/CB-initiated Symbols	9.61	3.79	6.98	18.57
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.11	0.00	0.02	0.32
1 sec Post-Auction	0.09	(0.01)	0.02	0.28
30sec Post-Auction	0.41	0.24	0.19	0.84
60 sec Post-Auction	0.59	0.39	0.32	1.10

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

**Excludes passive orders priced outside the NBBO