

DESCRIPTION*	TOTAL	LARGE	MID	SMALL
	<b>MONTHLY TOTALS</b>			
Initiated Auctions	10,717	3,041	4,021	3,655
Initiated Shares	190,825,905	64,495,698	68,946,717	57,383,490
Responded Shares	59,700,808	29,613,143	14,587,573	15,500,092
Traded Shares (double-counted)	12,834,000	5,622,000	4,23,400	2,878,000
Initiated Unique Symbols	910	241	364	317
	<b>DAILY AVERAGES</b>			
Initiated Auctions	510	145	191	174
Successful Auctions	47	9	20	18
Traded Shares (double-counted)	611,200	267,600	206,400	137,100
Auction Trade Size	6,542	15,704	5,185	3,748
Initiating Order Size	17,502	20,774	17,013	15,156
% of Responded Orders w/execution**	24.2%	14.7%	34.5%	25.1%
% of Unique Symbols Traded	33.8%	21.9%	38.8%	37.7%
Spread Width/CB-initiated Symbols (bps)	13.4	4.4	7.1	27.9
	<b>MID-POINT MOVEMENT (BPS)</b>			
100 mls Post-Auction	0.17	0.02	0.08	0.40
1 sec Post-Auction	0.23	0.05	0.16	0.46
30 sec Post-Auction	1.00	0.68	0.44	1.87
60 sec Post-Auction	1.38	0.92	0.52	2.70

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

\*\*Excludes passive orders priced outside the NBBO