

DESCRIPTION*	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	9,167	2,835	3,453	2,879
Successful Auctions	890	152	375	363
Initiated Shares	169,334,770	57,425,468	68,280,139	43,629,163
Responded Shares	60,828,696	29,251,034	17,888,546	13,689,116
Traded Shares (double-counted)	11,260,000	5,150,000	3,460,000	2,640,000
Initiated Unique Symbols	823	233	323	283
	DAILY AVERAGES			
Initiated Auctions	458	142	173	144
Successful Auctions	45	8	19	18
Traded Shares (double-counted)	563,100	257,600	173,000	132,300
Auction Trade Size	6,300	16,900	4,600	3,600
Initiating Order Size	18,000	20,000	19,000	14,100
% of Responded Orders w/execution**	21.9%	12.5%	28.2%	25.7%
% of Unique Symbols Traded	34.2%	20.8%	39.2%	41.1%
Spread Width/CB-initiated Symbols (bps)	11.6	4.4	7.4	23.6
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.20	0.01	0.07	0.53
1 sec Post-Auction	0.23	0.01	0.13	0.57
30 sec Post-Auction	0.80	0.20	0.47	1.79
60 sec Post-Auction	1.21	0.43	0.89	2.37

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

**Excludes passive orders priced outside the NBBO