

DESCRIPTION*	TOTAL	LARGE	MID	SMALL
	QUARTERLY TOTALS			
Initiated Auctions	30,669	9,659	11,505	9,505
Successful Auctions	2,947	560	1,268	1,120
Initiated Shares	573,775,478	210,380,783	216,793,374	146,601,321
Responded Shares	188,168,700	97,599,500	48,715,400	41,853,600
Traded Shares (double-counted)	38,569,100	18,008,900	12,111,500	8,448,600
Initiated Unique Symbols	1,469	361	575	599
	DAILY AVERAGES			
Initiated Auctions	487	153	183	151
Successful Auctions	47	9	20	18
Traded Shares (double-counted)	612,200	285,800	192,200	134,000
Auction Trade Size	6,500	16,000	4,700	3,700
Initiating Order Size	18,200	21,100	18,400	14,600
% of Responded Orders w/execution**	21.6%	12.9%	30.5%	24.0%
% of Unique Symbols Traded	34.0%	22.2%	38.9%	40.1%
Spread Width/CB-initiated Symbols (bps)	11.5	4.4	7.1	24.1
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.18	0.01	0.09	0.46
1 sec Post-Auction	0.21	0.03	0.13	0.51
30 sec Post-Auction	0.81	0.45	0.40	1.67
60 sec Post-Auction	1.16	0.68	0.55	2.40

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

**Excludes passive orders priced outside the NBBO