

DESCRIPTION*	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	10,431	3,289	3,537	3,605
Successful Auctions	1,174	202	469	503
Initiated Shares	168,718,459	58,373,369	66,063,735	44,281,355
Responded Shares	100,503,816	38,359,256	33,394,574	28,749,986
Traded Shares (double-counted)	14,971,000	5,214,000	5,986,000	3,771,200
Initiated Unique Symbols	871	247	317	325
	DAILY AVERAGES			
Initiated Auctions	497	157	168	172
Successful Auctions	56	10	22	24
Traded Shares (double-counted)	712,800	248,200	285,000	179,400
Auction Trade Size	6,300	12,900	6,300	3,700
Initiating Order Size	16,100	18,000	18,600	12,100
% of Responded Orders w/execution**	23.7%	14.0%	29.7%	27.8%
% of Unique Symbols Traded	39.1%	26.1%	41.9%	49.3%
Spread Width/CB-initiated Symbols (bps)	11.5	4.1	8.3	21.4
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.17	0.01	0.12	0.37
1 sec Post-Auction	0.18	0.04	0.12	0.37
30 sec Post-Auction	0.74	0.23	0.54	1.40
60 sec Post-Auction	1.16	0.29	1.13	1.98

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

**Excludes passive orders priced outside the NBBO