

DESCRIPTION*	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	9,352	3,005	3,380	2,967
Successful Auctions	1,015	134	432	449
Initiated Shares	154,862,339	54,124,039	59,514,863	41,223,437
Responded Shares	84,409,742	31,761,877	28,610,422	24,037,443
Traded Shares (double-counted)	11,871,000	3,176,800	4,871,000	3,822,800
Initiated Unique Symbols	811	213	291	327
	DAILY AVERAGES			
Initiated Auctions	492	158	178	156
Successful Auctions	53	7	23	24
Traded Shares (double-counted)	624,600	167,200	256,200	201,200
Auction Trade Size	5,800	11,800	5,600	4,200
Initiating Order Size	16,500	17,800	17,700	13,700
% of Responded Orders w/execution**	26.0%	12.6%	32.0%	30.8%
% of Unique Symbols Traded	34.7%	19.4%	39.1%	43.6%
Spread Width/CB-initiated Symbols (bps)	11.4	4.5	8.8	21.2
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.12	0.00	0.04	0.34
1 sec Post-Auction	0.16	(0.00)	0.06	0.43
30 sec Post-Auction	0.83	0.23	0.94	1.31
60 sec Post-Auction	1.26	0.67	1.19	1.94

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

**Excludes passive orders priced outside the NBBO