

DESCRIPTION*	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	10,248	3,245	3,638	3,365
Successful Auctions	1,088	174	485	429
Initiated Shares	159,616,953	56,956,631	62,657,342	40,002,980
Responded Shares	113,900,593	46,930,433	43,033,165	23,936,995
Traded Shares (double-counted)	13,104,200	3,705,500	6,139,100	3,259,512
Initiated Unique Symbols	812	227	287	312
	DAILY AVERAGES			
Initiated Auctions	488	155	173	160
Successful Auctions	52	8	23	20
Traded Shares (double-counted)	624,000	176,400	292,200	155,200
Auction Trade Size	6,000	10,600	6,300	3,700
Initiating Order Size	15,500	17,300	17,000	11,600
% of Responded Orders w/execution**	25.0%	14.3%	31.5%	26.8%
% of Unique Symbols Traded	36.6%	22.9%	42.2%	43.9%
Spread Width/CB-initiated Symbols (bps)	10.6	3.9	8.4	19.5
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.16	0.02	0.08	0.38
1 sec Post-Auction	0.20	0.02	0.14	0.45
30 sec Post-Auction	0.86	0.16	0.69	1.73
60 sec Post-Auction	1.08	0.41	0.77	2.07

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

**Excludes passive orders priced outside the NBBO