

DESCRIPTION*	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	10,965	3,649	3,387	3,929
Successful Auctions	1,040	189	488	363
Initiated Shares	180,577,685	61,421,002	57,763,444	61,393,239
Responded Shares	112,487,243	48,984,842	35,183,620	28,318,781
Traded Shares (double-counted)	14,378,000	5,168,200	6,301,800	2,908,000
Initiated Unique Symbols	829	243	291	305
	DAILY AVERAGES			
Initiated Auctions	522	174	161	187
Successful Auctions	50	9	23	17
Traded Shares (double-counted)	684,600	246,000	300,000	138,400
Auction Trade Size	6,900	13,600	6,400	4,000
Avg. Trade Size Ratio to Displayed Size	475%	640%	383%	377%
Initiating Order Size	16,400	16,800	17,100	15,500
% of Responded Orders w/execution**	20.7%	13.2%	32.3%	17.5%
% of Unique Symbols Traded	35.2%	23.9%	45.1%	37.7%
Spread Width/CB-initiated Symbols (bps)	12.8	4.0	9.6	23.9
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.09	0.00	0.07	0.20
1 sec Post-Auction	0.09	(0.01)	0.10	0.17
30 sec Post-Auction	0.62	0.26	0.85	0.75
60 sec Post-Auction	1.03	0.40	0.93	1.69

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

**Excludes passive orders priced outside the NBBO