

DESCRIPTION	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	9,877	3,324	3,291	3,262
Successful Auctions	1,150	209	524	417
Initiated Shares	165,571,460	61,293,384	58,422,005	45,856,071
Responded Shares	104,392,297	42,909,061	36,476,268	25,006,968
Traded Shares (double-counted)	14,976,800	5,272,100	6,321,300	3,383,300
Initiated Unique Symbols	946	270	327	367
	DAILY AVERAGES			
Initiated Auctions	449	151	150	148
Successful Auctions	52	10	24	19
Traded Shares (double-counted)	680,700	239,600	287,300	153,700
Auction Trade Size	6,500	12,600	6,000	4,000
Avg. Trade Size Ratio to Displayed Size	390%	526%	300%	343%
Initiating Order Size	17,100	19,700	17,400	14,300
% of Responded Orders w/execution*	23.0%	14.7%	31.4%	22.8%
% of Unique Symbols Traded	34.0%	23.2%	41.4%	38.8%
Spread Width/CB-initiated Symbols (bps)	10.1	4.1	7.9	18.3
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.12	0.01	0.09	0.25
1 sec Post-Auction	0.13	0.04	0.07	0.29
30 sec Post-Auction	0.76	0.35	0.60	1.35
60 sec Post-Auction	1.27	0.53	0.79	2.51

* Excludes passive orders priced outside the NBBO