

DESCRIPTION	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	6,669	2,554	1,866	2,249
Successful Auctions	639	165	235	239
Initiated Shares	113,448,172	47,264,043	35,556,830	30,627,299
Responded Shares	103,264,570	50,872,945	27,344,007	25,047,618
Traded Shares (double-counted)	9,712,200	4,287,000	3,327,000	2,098,200
Initiated Unique Symbols	729	231	238	272
	DAILY AVERAGES			
Initiated Auctions	318	122	89	107
Successful Auctions	30	8	11	11
Traded Shares (double-counted)	462,400	204,000	158,400	99,800
Auction Trade Size	7,600	12,900	7,000	4,300
Avg. Trade Size Ratio to Displayed Size	457%	657%	232%	401%
Initiating Order Size	17,300	18,900	19,300	13,900
% of Responded Orders w/execution*	17.4%	12.1%	25.2%	18.3%
% of Unique Symbols Traded	30.3%	25.0%	33.5%	33.0%
Spread Width/CB-initiated Symbols (bps)	11.4	5.1	9.2	20.2
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.12	0.03	0.11	0.22
1 sec Post-Auction	0.19	0.09	0.21	0.29
30 sec Post-Auction	1.00	0.45	1.44	1.27
60 sec Post-Auction	1.68	0.85	2.77	1.73

\* Excludes passive orders priced outside the NBBO