

DESCRIPTION	TOTAL	LARGE	MID	SMALL
	QUARTERLY TOTALS			
Initiated Auctions	30,031	9,539	10,555	9,937
Successful Auctions	3,277	510	1,386	1,381
Initiated Shares	483,197,751	169,454,039	188,235,940	125,507,772
Responded Shares	298,814,151	117,051,566	105,038,161	76,724,424
Traded Shares (double-counted)	39,946,400	12,096,400	16,996,200	10,853,600
Initiated Unique Symbols	1,412	362	514	606
	DAILY AVERAGES			
Initiated Auctions	492	156	173	163
Successful Auctions	54	8	23	23
Traded Shares (double-counted)	654,800	198,200	278,600	88,900
Auction Trade Size	6,000	11,800	6,100	3,900
Avg. Trade Size Ratio to Displayed Size	383%	451%	345%	364%
Initiating Order Size	16,000	17,700	17,800	12,400
% of Responded Orders w/execution*	24.8%	13.7%	31.0%	28.4%
% of Unique Symbols Traded	36.9%	22.9%	41.1%	45.6%
Spread Width/CB-initiated Symbols (bps)	11.2	4.2	8.5	20.7
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.15	0.01	0.08	0.36
1 sec Post-Auction	0.18	0.02	0.11	0.42
30 sec Post-Auction	0.81	0.21	0.72	1.48
60 sec Post-Auction	1.17	0.45	1.03	2.00

\* Excludes passive orders priced outside the NBBO