

DESCRIPTION	TOTAL	LARGE	MID	SMALL
	QUARTERLY TOTALS			
Initiated Auctions	27,511	9,527	8,544	9,440
Successful Auctions	2,829	563	1,247	1,019
Initiated Shares	459,597,317	169,978,429	151,742,279	137,876,609
Responded Shares	320,144,110	142,766,848	99,003,895	78,373,367
Traded Shares (double-counted)	39,067,000	14,727,200	15,900,200	8,389,600
Initiated Unique Symbols	1,455	400	513	595
	DAILY AVERAGES			
Initiated Auctions	430	149	134	148
Successful Auctions	44	9	19	16
Traded Shares (double-counted)	610,400	230,000	249,200	131,000
Auction Trade Size	6,900	13,000	6,300	4,100
Avg. Trade Size Ratio to Displayed Size	411%	548%	306%	368%
Initiating Order Size	16,900	18,500	17,900	14,500
% of Responded Orders w/execution*	20.6%	13.3%	30.3%	19.6%
% of Unique Symbols Traded	33.2%	24.0%	40.0%	36.5%
Spread Width/CB-initiated Symbols (bps)	11.5	4.4	8.9	21.1
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.11	0.01	0.09	0.22
1 sec Post-Auction	0.13	0.03	0.11	0.24
30 sec Post-Auction	0.76	0.34	0.88	1.08
60 sec Post-Auction	1.27	0.57	1.28	1.98

* Excludes passive orders priced outside the NBBO