

DESCRIPTION	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	3,886	1,553	1,095	1,238
Successful Auctions	308	122	112	74
Initiated Shares	64,226,545	29,771,259	20,427,892	14,027,394
Responded Shares	65,153,763	29,939,750	14,699,257	20,514,756
Traded Shares (double-counted)	4,901,000	3,009,600	1,244,800	646,600
Initiated Unique Symbols	547	201	195	154
	DAILY AVERAGES			
Initiated Auctions	185	74	52	59
Successful Auctions	15	6	5	4
Traded Shares (double-counted)	233,200	143,200	59,200	30,600
Auction Trade Size	7,956	12,334	5,557	4,369
Avg. Trade Size Ratio to Displayed Size	244%	280%	180%	196%
Initiating Order Size	16,620	19,123	18,324	13,816
% of Responded Orders w/execution*	13.3%	14.5%	21.1%	7.7%
% of Unique Symbols Traded	24.4%	22.8%	25.1%	23.1%
Spread Width/CB-initiated Symbols (bps)	11.6	4.3	9.2	22.7
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.08	0.01	0.08	0.18
1 sec Post-Auction	0.09	0.06	0.11	0.12
30 sec Post-Auction	1.13	0.54	1.52	1.52
60 sec Post-Auction	1.95	0.88	2.23	3.05

* Excludes passive orders priced outside the NBBO