

DESCRIPTION	TOTAL	LARGE	MID	SMALL
	MONTHLY TOTALS			
Initiated Auctions	3,469	1,018	1,082	1,369
Successful Auctions	187	39	72	76
Initiated Shares	71,372,078	22,106,909	25,061,550	24,203,619
Responded Shares	63,111,337	25,043,017	8,291,581	29,776,739
Traded Shares (double-counted)	2,317,200	936,200	674,600	706,400
Initiated Unique Symbols	596	180	189	229
	DAILY AVERAGES			
Initiated Auctions	151	44	47	60
Successful Auctions	8	2	3	3
Traded Shares (double-counted)	100,600	40,600	29,200	30,600
Auction Trade Size	6,100	12,000	4,600	4,600
Avg. Trade Size Ratio to Displayed Size	437%	719%	223%	267%
Initiating Order Size	19,071	20,089	20,047	17,937
% of Responded Orders w/execution*	8.6%	7.3%	16.5%	6.2%
% of Unique Symbols Traded	15.0%	7.9%	17.2%	17.3%
Spread Width/CB-initiated Symbols (bps)	14.7	4.3	8.3	27.5
	MID-POINT MOVEMENT (BPS)			
100 mls Post-Auction	0.05	0.01	0.03	0.10
1 sec Post-Auction	0.12	0.03	0.10	0.19
30 sec Post-Auction	1.68	0.73	1.86	2.23
60 sec Post-Auction	2.91	1.27	2.65	4.33

\* Excludes passive orders priced outside the NBBO