

Ticker Category	All	Large	Medium	Small	Other
Total Shares Entered	57,874,255,099	19,096,106,982	14,119,660,670	22,042,591,327	2,615,896,120
Fuse Auctions	6,330,132	1,590,229	1,607,468	2,849,843	282,592
Unique Tickers	9,272	908	1,482	5,476	1,766
Firm Removing Order Hit Rate (Alerts Enabled)	3.6%	6.3%	3.5%	2.7%	0.7%
Firm Far Touch Removing Order Hit Rate (Alerts Enabled)	12.9%	22.9%	17.7%	8.1%	3.2%
Avg Conditional Order Size	20,267	18,905	19,246	21,903	37,596
Avg Removing Order Size	7,853	10,494	7,760	6,467	7,499
Avg Firm Removing Order Size	1,307	749	541	1,714	2,470
Avg Auction Duration (ms)	1.2	1.2	1.2	1.1	1.2
<u>Stats Pertaining to Successful Fuse Auctions Only</u>					
Total Executed Shares	73,903,352	22,865,190	15,927,818	34,719,256	391,088
Fuse Auctions	81,425	30,590	18,855	31,348	632
Unique Tickers	3,881	761	1,054	2,083	117
Avg Exch Trade Size	101	87	136	191	188
Avg Fuse Print Size	454	374	422	554	309
Avg Fuse Print Size Midpoint	777	943	796	658	297
Avg Multilateral Print Size	633	622	576	696	1,042
Avg Print Size With Any Conditional	1,533	1,381	1,460	1,806	843
Avg Auction Duration (ms)	1.77	1.73	2.03	1.66	1.87
Pct Shares Traded at Midpoint	23%	24%	33%	17%	9.7%
Pct Shares Traded in Multilateral Prints	30%	32%	41%	24%	27%
Pct Shares Traded Involving Conditional(s)	28%	31%	37%	22%	21%
Pct Shares Traded in 1k+ Prints	62%	53%	58%	69%	41%
Pct Shares Traded in \$20k+ Prints	43%	72%	53%	19%	37%
Pct Shares Traded in Auctions with ISO's	1.8%	3.7%	1.2%	0.9%	4.4%
Pct ISO Auction Shares Traded in Prints >= 10x NBBO Size	43%	23%	82%	70%	95%
Pct ISO Auction Shares Traded in Prints Priced Within 2 BPS of NBBO	58%	90%	2.1%	1.0%	4.7%
Avg Spread Width (bps)	24.37	6.43	14.87	46.59	74.34
Fuse MP Trade Only - 20ms Markout (bps)	0.26	0.20	0.28	0.68	0.03
Fuse MP Trade Only - 500ms Markout (bps)	0.70	0.64	0.72	1.05	0.08
Exch MP Trade Only - 20ms Markout (bps)	0.96	0.67	1.20	2.54	1.62
Exch MP Trade Only - 500ms Markout (bps)	1.51	1.16	1.74	3.52	2.41
Fuse non-MP Trade Only - 20ms Markout (bps)	0.10	0.06	0.19	0.67	0.02
Fuse non-MP Trade Only - 500ms Markout (bps)	0.34	0.22	0.52	2.03	0.39
Exch non-MP Trade Only - 20ms Markout (bps)	1.86	1.06	3.62	11.07	10.72
Exch non-MP Trade Only - 500ms Markout (bps)	2.07	1.17	3.98	12.65	10.84
Fuse MP Trade Only - Markout Improvement Pct 20ms	73%	70%	77%	73%	98%
Fuse MP Trade Only - Markout Improvement Pct 500ms	54%	44%	59%	70%	97%
Fuse non-MP Trade Only - Markout Improvement Pct 20ms	95%	95%	95%	94%	100%
Fuse non-MP Trade Only - Markout Improvement Pct 500ms	84%	81%	87%	84%	96%

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