

Chart A1							
Spread	Total # Orders	# Orders >= 50	% Traded Orders >= 50 EAM	% Traded Orders >= 50 MM	% Traded Orders >= 50 Other	% Traded Orders >= 50 PC	% Traded Orders >= 50 Unrelated
0.05	0	0	0	0	0	0	0
0.10	0	0	0	0	0	0	0
0.15	0	0	0	0	0	0	0
0.20	0	0	0	0	0	0	0
0.25	0	0	0	0	0	0	0
0.30	0	0	0	0	0	0	0
>0.30	0	0	0	0	0	0	0

Chart A2	
% Orders < 50	Price Improvement
9.80	0.00
15.90	0.01
9.20	0.02
5.90	0.03
5.10	0.04
5.60	0.05
4.70	0.06
3.80	0.07
3.80	0.08
2.60	0.09
3.00	0.10
1.70	0.11
2.00	0.12
26.80	>0.12

Chart A3	
% Orders >= 50	Price Improvement
16.7	0.00
20.3	0.01
12.1	0.02
5.9	0.03
6.2	0.04
2.8	0.05
4.1	0.06
4.5	0.07
2.7	0.08
1.2	0.09
3	0.10
1.3	0.11
1.3	0.12
17.9	>0.12

Chart A4		
Participant	# Orders < 50	# Orders >= 50
0	41	0
1	49	7
2	46	0
3	38	0
4	30	0
5	27	1
6	19	0
7	11	0
8	4	0
9	3	0
10	1	0

Chart A5		
Participant	# Orders < 50	# Orders >= 50
0	17	0
1	45	1
2	59	4
3	33	1
4	28	0
5	29	0
6	18	0
7	12	0
8	5	0
9	1	0
11	1	0