

**BOX EXECUTION QUALITY, MAY 05**

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV	
346	94,254	1,646,182	2,321,097	51	0.05%	739	0.04%	11	0.01%	226	0.01%	52,371	55.56%	1,000,733	43.11%	\$2,495	\$2,497,006	\$0.056	0.86	3.27	0.26	22.81	1.28	0.0296	0.89	0.0249	0.93	0.0246	0.90	0.0220	0.38	0.0224	7.53%	274,261	
A	105	1,561	3,215	0	0.00%	0	0.00%	0	0.00%	0	0.00%	40	38.10%	518	33.18%	\$1,958	\$1,014	\$0.071	0.41	1.71	0.41	n.a	0.38	0.0245	0.55	0.0152	0.00	0.0100	0.00	0.0200	n.a	n.a	9.92%	398	
AA	128	1,735	3,149	0	0.00%	0	0.00%	0	0.00%	0	0.00%	61	47.66%	792	45.65%	\$2,312	\$1,831	\$0.081	0.21	2.04	0.21	n.a	0.25	0.0269	0.12	0.0191	n.a	n.a	0.33	n.a	n.a	n.a	6.56%	501	
AAPL	1,726	26,528	45,541	3	0.17%	55	0.21%	0	0.00%	0	0.00%	61	3.53%	8,150	30.72%	\$2,804	\$22,856	\$0.059	2.32	3.54	0.39	21.38	3.03	0.0195	2.76	0.0172	6.97	0.0267	1.61	0.0192	0.81	0.0298	7.24%	5,081	
ABC	43	480	1,235	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	51.16%	280	58.33%	\$2,007	\$562	\$0.086	0.22	2.55	0.22	n.a	0.35	0.0332	0.00	0.0100	n.a	n.a	0.00	0.0150	n.a	n.a	7.87%	109	
ABT	168	2,102	2,896	0	0.00%	0	0.00%	0	0.00%	0	0.00%	135	80.36%	1,658	78.88%	\$2,783	\$4,614	\$0.060	0.14	3.27	0.14	n.a	0.16	0.0415	0.28	0.0205	n.a	n.a	0.00	0.0200	0.00	0.0100	10.41%	465	
ABX	102	2,229	2,887	0	0.00%	0	0.00%	0	0.00%	0	0.00%	57	55.88%	882	39.57%	\$3,666	\$3,233	\$0.062	0.48	2.04	0.40	17.00	0.42	0.0305	0.34	0.0409	0.27	n.a	n.a	n.a	1.00	n.a	16.11%	413	
ACF	21	142	298	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	33.33%	33	23.24%	\$2,636	\$87	\$0.163	0.31	1.23	0.31	n.a	0.31	0.0264	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	3.14%	67	
ACS	62	553	1,275	0	0.00%	0	0.00%	0	0.00%	0	0.00%	39	62.90%	256	46.29%	\$2,609	\$668	\$0.078	0.27	2.12	0.27	n.a	0.29	0.0269	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	n.a	14.91%	171
ADBE	350	2,305	3,730	15	4.29%	55	2.39%	0	0.00%	0	0.00%	72	20.57%	544	23.60%	\$3,169	\$1,724	\$0.094	2.63	3.57	0.50	22.42	2.58	0.0303	3.21	0.0373	n.a	n.a	n.a	n.a	n.a	n.a	n.a	12.59%	541
ADI	58	1,044	3,423	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	62.07%	694	66.48%	\$2,213	\$1,536	\$0.086	0.19	2.81	0.19	n.a	0.28	0.0191	0.23	0.0205	0.00	0.0400	n.a	n.a	0.00	0.0118	19.58%	556	
ADP	60	460	529	0	0.00%	0	0.00%	0	0.00%	0	0.00%	37	61.67%	203	44.13%	\$3,049	\$619	\$0.080	0.36	2.11	0.36	n.a	0.22	0.0305	0.67	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.38%	153
ADRX	51	474	917	0	0.00%	0	0.00%	0	0.00%	0	0.00%	28	54.90%	188	39.66%	\$2,787	\$524	\$0.088	0.46	2.03	0.46	n.a	0.42	0.0279	0.00	n.a	1.00	n.a	n.a	n.a	n.a	n.a	n.a	6.57%	102
AET	277	2,144	4,439	0	0.00%	0	0.00%	0	0.00%	0	0.00%	138	49.82%	1,062	49.53%	\$3,965	\$4,211	\$0.096	1.33	3.29	0.62	25.79	1.51	0.0392	0.15	0.0405	2.06	0.0400	n.a	n.a	n.a	n.a	n.a	12.87%	507
AIG	807	13,600	25,546	0	0.00%	0	0.00%	0	0.00%	0	0.00%	46	5.70%	1,841	13.54%	\$2,602	\$4,791	\$0.083	1.69	2.23	0.65	20.27	2.86	0.0309	0.81	0.0245	1.86	0.0369	0.66	0.0134	1.03	0.0272	6.29%	2,282	
AKAM	44	385	555	0	0.00%	0	0.00%	0	0.00%	0	0.00%	30	68.18%	246	63.90%	\$2,069	\$509	\$0.060	0.20	2.74	0.20	n.a	0.23	0.0209	n.a	n.a	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	7.19%	93
ALA	2	16	16	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	100.00%	16	100.00%	\$4,000	\$64	\$0.083	0.00	4.00	0.00	n.a	0.00	0.0400	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.26%	27
ALD	29	202	271	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	3.45%	15	7.43%	\$1,000	\$15	\$0.188	1.65	1.95	0.54	23.00	1.65	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.24%	30
ALL	82	808	1,603	0	0.00%	0	0.00%	0	0.00%	0	0.00%	45	54.88%	326	40.35%	\$2,270	\$740	\$0.133	3.43	4.91	0.26	32.25	1.85	0.0278	9.73	0.0100	n.a	n.a	0.00	0.0200	n.a	n.a	n.a	5.49%	427
ALTR	60	898	1,230	0	0.00%	0	0.00%	0	0.00%	0	0.00%	41	68.33%	600	66.82%	\$2,078	\$1,247	\$0.054	0.29	2.91	0.29	n.a	0.14	0.0296	0.33	0.0138	n.a	n.a	n.a	n.a	0.51	0.0100	6.97%	177	
AMAT	667	12,362	15,824	0	0.00%	0	0.00%	0	0.00%	0	0.00%	418	62.67%	7,886	63.79%	\$1,889	\$14,898	\$0.042	0.65	3.19	0.25	24.19	1.27	0.0234	0.40	0.0204	1.31	0.0198	0.16	0.0174	0.00	0.0121	9.43%	1,804	
AMD	367	11,073	26,756	0	0.00%	0	0.00%	0	0.00%	0	0.00%	174	47.41%	6,553	59.18%	\$2,248	\$14,730	\$0.058	1.36	3.70	0.26	19.95	1.43	0.0265	1.73	0.0164	0.50	n.a	3.53	0.0223	0.48	0.0221	11.02%	1,751	
AMGN	838	7,040	11,025	0	0.00%	0	0.00%	0	0.00%	0	0.00%	541	64.56%	3,863	54.87%	\$2,953	\$11,408	\$0.051	1.05	3.20	0.27	24.37	0.91	0.0328	0.36	0.0238	0.00	0.0226	8.33	n.a	0.35	0.0100	11.96%	1,549	
AMR	436	5,110	11,166	0	0.00%	0	0.00%	0	0.00%	0	0.00%	165	37.84%	1,737	33.99%	\$2,225	\$3,864	\$0.066	2.81	4.14	0.33	30.46	1.62	0.0245	0.14	0.0193	4.45	0.0121	36.11	n.a	0.00	n.a	6.04%	1,004	
AMT	32	421	859	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	15.63%	84	19.95%	\$1,595	\$134	\$0.082	0.54	1.34	0.54	n.a	0.60	0.0123	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	2.76%	104	
AMTD	106	3,401	4,236	0	0.00%	0	0.00%	0	0.00%	0	0.00%	43	40.57%	2,081	61.19%	\$2,769	\$5,763	\$0.056	0.19	2.78	0.19	n.a	0.33	0.0196	0.37	0.0165	0.33	0.0101	0.00	0.0500	0.00	0.0295	5.96%	529	
AMZN	704	6,345	9,587	0	0.00%	0	0.00%	0	0.00%	0	0.00%	490	69.60%	4,032	63.55%	\$1,991	\$8,026	\$0.046	0.73	3.22	0.24	18.90	0.92	0.0214	0.55	0.0180	0.27	0.0221	0.00	0.0157	n.a	n.a	8.23%	1,253	
AN	9	84	224	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	33.33%	4	4.76%	\$1,500	\$6	\$0.185	0.37	0.55	0.37	n.a	0.57	0.0150	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.29%	75	
ANF	131	971	1,414	0	0.00%	0	0.00%	0	0.00%	0	0.00%	83	63.36%	549	56.54%	\$2,672	\$1,467	\$0.107	0.38	2.58	0.30	28.00	0.51	0.0338	0.00	0.0236	n.a	n.a	0.00	0.0100	n.a	n.a	5.08%	209	
APA	215	2,413	2,853	0	0.00%	0	0.00%	0	0.00%	0	0.00%	172	80.00%	1,783	73.89%	\$3,269	\$5,828	\$0.073	0.22	3.15	0.17	17.00	0.28	0.0340	0.16	0.0262	0.00	0.0800	0.00	0.0212	n.a	n.a	8.68%	454	
APC	94	953	1,771	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	20.21%	141	14.80%	\$3,567	\$503	\$0.147	0.60	1.19	0.58	19.00	0.61	0.0357	0.58	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.11%	340	
APOL	169	1,490	2,411	0	0.00%	0	0.00%	0	0.00%	0	0.00%	12	7.10%	440	29.53%	\$2,605	\$1,146	\$0.097	1.76	2.94	0.66	24.59	2.56	0.0140	0.16	0.0296	0.00	0.0300	0.00	0.0200	n.a	n.a	9.08%	405	

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APPX	387	2,639	3,477	0	0.00%	0	0.00%	0	0.00%	0	0.00%	270	69.77%	1,531	58.01%	\$3.208	\$4,911	\$0.115	0.28	2.55	0.28	n.a	0.27	0.0326	0.00	0.0282	n.a	n.a	1.00	n.a	n.a	n.a	6.18%	317		
ASKJ	103	628	737	0	0.00%	0	0.00%	0	0.00%	0	0.00%	64	62.14%	310	49.36%	\$2.177	\$675	\$0.093	0.80	2.69	0.25	20.53	0.80	0.0218	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	5.06%	111		
ASML	5	46	46	0	0.00%	0	0.00%	0	0.00%	0	0.00%	4	80.00%	36	78.26%	\$3.583	\$129	\$0.033	0.00	3.13	0.00	n.a	0.00	0.0358	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	17.24%	50		
ATML	4	43	53	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.050	0.00	0.00	0.00	n.a	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	5.53%	19		
AU	24	426	519	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	29.17%	94	22.07%	\$2.309	\$217	\$0.101	0.25	1.13	0.25	n.a	0.29	0.0133	0.29	n.a	0.00	0.0300	n.a	n.a	n.a	n.a	n.a	7.87%	88	
AXP	77	1,216	1,922	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	22.08%	337	27.71%	\$1.537	\$518	\$0.082	0.29	1.40	0.29	n.a	0.29	0.0258	0.42	0.0200	n.a	n.a	n.a	n.a	0.00	0.0100	7.32%	441		
AZN	26	1,314	1,653	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	26.92%	440	33.49%	\$1.850	\$814	\$0.155	0.42	1.76	0.42	n.a	0.25	0.0419	0.55	n.a	0.34	n.a	1.00	n.a	0.00	0.0176	11.23%	244		
AZO	198	1,260	2,047	0	0.00%	0	0.00%	0	0.00%	0	0.00%	125	63.13%	632	50.16%	\$3.967	\$2,507	\$0.114	0.86	2.85	0.22	17.57	0.88	0.0404	0.00	0.0231	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.71%	391	
BA	290	4,946	6,367	0	0.00%	0	0.00%	0	0.00%	0	0.00%	190	65.52%	3,352	67.77%	\$3.413	\$11,442	\$0.063	0.66	3.33	0.41	21.05	1.50	0.0368	0.49	0.0283	0.00	0.0198	0.00	0.0572	0.00	0.0259	9.53%	941		
BAC	350	6,555	9,855	0	0.00%	0	0.00%	0	0.00%	0	0.00%	230	65.71%	3,547	54.11%	\$2.524	\$8,954	\$0.064	3.19	5.35	0.19	20.94	1.15	0.0264	2.11	0.0310	1.68	0.0203	1.44	0.0182	10.54	0.0330	7.82%	1,854		
BAX	46	739	1,667	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	41.30%	322	43.57%	\$3.326	\$1,071	\$0.123	0.18	1.93	0.18	n.a	0.42	0.0432	0.08	0.0168	n.a	n.a	0.00	0.0500	n.a	n.a	n.a	7.84%	246	
BBBY	53	764	1,179	0	0.00%	0	0.00%	0	0.00%	0	0.00%	27	50.94%	402	52.62%	\$1.950	\$784	\$0.077	0.88	2.95	0.34	24.65	1.29	0.0246	1.00	n.a	n.a	n.a	0.00	0.0100	0.00	0.0200	6.67%	188		
BBH	346	2,555	3,692	0	0.00%	0	0.00%	0	0.00%	0	0.00%	253	73.12%	1,618	63.33%	\$4.383	\$7,091	\$0.095	0.83	3.33	0.17	23.07	1.13	0.0513	0.11	0.0284	0.54	0.0478	0.00	0.0100	n.a	n.a	n.a	8.99%	531	
BBY	333	2,189	3,928	0	0.00%	0	0.00%	0	0.00%	0	0.00%	184	55.26%	937	42.80%	\$3.713	\$3,479	\$0.072	1.04	2.73	0.33	16.82	0.75	0.0372	2.88	0.0291	0.50	0.0475	n.a	n.a	n.a	n.a	n.a	8.26%	667	
BEAS	63	1,513	2,592	0	0.00%	0	0.00%	0	0.00%	0	0.00%	34	53.97%	862	56.97%	\$1.784	\$1,538	\$0.055	0.31	2.58	0.31	n.a	0.35	0.0222	0.30	0.0214	0.00	0.0100	n.a	n.a	0.32	0.0100	4.00%	235		
BHI	90	506	573	0	0.00%	0	0.00%	0	0.00%	0	0.00%	73	81.11%	282	55.73%	\$2.699	\$761	\$0.065	0.19	2.42	0.19	n.a	0.16	0.0285	0.25	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	n.a	14.69%	209	
BIIB	361	2,683	5,595	1	0.28%	10	0.37%	1	0.28%	10	0.37%	197	54.57%	1,181	44.02%	\$3.071	\$3,627	\$0.076	1.88	3.61	0.48	21.25	2.11	0.0326	0.00	0.0227	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	3.29%	674	
BJS	53	716	1,424	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	47.17%	382	53.35%	\$2.825	\$1,079	\$0.117	0.22	2.36	0.22	n.a	0.39	0.0365	0.00	0.0100	0.00	0.0500	n.a	n.a	0.00	0.0135	13.79%	336		
BK	32	279	743	0	0.00%	0	0.00%	0	0.00%	0	0.00%	24	75.00%	195	69.89%	\$3.262	\$636	\$0.121	0.18	2.97	0.18	n.a	0.31	0.0450	0.00	0.0187	n.a	n.a	n.a	n.a	n.a	n.a	n.a	17.57%	169	
BLS	43	505	757	0	0.00%	0	0.00%	0	0.00%	0	0.00%	30	69.77%	411	81.39%	\$3.197	\$1,314	\$0.069	0.20	3.38	0.20	n.a	0.38	0.0292	0.00	0.0488	0.00	0.0100	0.00	0.0352	n.a	n.a	n.a	14.65%	232	
BMY	363	5,399	8,243	0	0.00%	0	0.00%	0	0.00%	0	0.00%	228	62.81%	2,639	48.88%	\$2.303	\$6,077	\$0.056	1.03	2.96	0.23	19.84	0.77	0.0249	2.98	0.0238	0.50	0.0100	0.26	0.0161	0.29	n.a	n.a	9.38%	893	
BP	211	2,942	3,488	0	0.00%	0	0.00%	0	0.00%	0	0.00%	168	79.62%	2,461	83.65%	\$2.289	\$5,634	\$0.053	0.53	3.84	0.16	20.09	0.88	0.0324	0.38	0.0199	0.30	0.0199	0.00	0.0100	0.00	0.0100	10.03%	430		
BR	43	702	835	0	0.00%	0	0.00%	0	0.00%	0	0.00%	21	48.84%	253	36.04%	\$3.292	\$833	\$0.100	2.46	3.89	0.21	53.00	0.38	0.0303	4.78	0.0300	0.00	0.0400	n.a	n.a	n.a	n.a	n.a	6.65%	254	
BRCD	105	3,132	7,071	0	0.00%	0	0.00%	0	0.00%	0	0.00%	46	43.81%	1,249	39.88%	\$2.100	\$2,623	\$0.050	0.90	2.47	0.33	22.10	2.80	0.0248	0.60	0.0245	n.a	n.a	0.36	0.0142	0.00	0.0216	6.67%	569		
BRCM	477	13,980	16,397	0	0.00%	0	0.00%	0	0.00%	0	0.00%	285	59.75%	10,960	78.40%	\$3.331	\$36,511	\$0.054	0.14	3.26	0.14	19.00	0.26	0.0292	0.28	0.0327	0.37	0.0268	0.22	0.0189	0.04	0.0357	8.05%	1,392		
BSC	185	1,859	2,970	0	0.00%	0	0.00%	0	0.00%	0	0.00%	100	54.05%	951	51.16%	\$3.265	\$3,105	\$0.094	1.50	3.54	0.33	25.91	1.01	0.0373	3.36	0.0284	n.a	n.a	0.00	0.0200	n.a	n.a	n.a	n.a	8.47%	449
BSX	334	3,691	5,900	0	0.00%	0	0.00%	0	0.00%	0	0.00%	131	39.22%	1,526	41.34%	\$2.676	\$4,084	\$0.057	1.67	3.33	0.30	19.24	2.00	0.0299	1.33	0.0241	n.a	n.a	0.00	0.0180	n.a	n.a	n.a	n.a	7.30%	835
BUD	27	640	782	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	22.22%	33	5.16%	\$2.879	\$95	\$0.085	0.68	0.88	0.68	n.a	0.83	0.0288	1.00	n.a	0.75	n.a	0.00	n.a	n.a	n.a	n.a	n.a	5.42%	181
BVF	52	1,008	1,317	0	0.00%	0	0.00%	0	0.00%	0	0.00%	35	67.31%	743	73.71%	\$2.326	\$1,728	\$0.066	0.66	3.52	0.66	n.a	1.52	0.0234	0.21	0.0223	0.00	0.0100	0.00	0.0268	n.a	n.a	n.a	n.a	10.05%	146
BZH	373	3,907	5,435	0	0.00%	0	0.00%	0	0.00%	0	0.00%	174	46.65%	1,660	42.49%	\$3.900	\$6,474	\$0.091	0.60	2.26	0.40	26.93	0.79	0.0445	0.33	0.0234	1.41	0.0100	0.00	0.0600	0.00	0.0500	13.08%	749		
C	561	12,798	15,839	0	0.00%	0	0.00%	0	0.00%	0	0.00%	324	57.75%	8,232	64.32%	\$2.766	\$22,769	\$0.044	1.23	3.77	0.21	33.15	1.00	0.0341	0.71	0.0266	0.36	0.0285	0.10	0.0247	2.22	0.0254	10.16%	2,702		
CA	85	1,053	2,273	0	0.00%	0	0.00%	0	0.00%	0	0.00%	28	32.94%	268	25.45%	\$2.485	\$666	\$0.102	1.20	2.21	0.30	20.04	1.28	0.0280	0.65	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.85%	422

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV	
CAH	43	472	734	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	39.53%	147	31.14%	\$3.313	\$487	\$0.115	0.31	1.53	0.31	n.a	0.26	0.0331	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	6.07%	150	
CAL	16	202	340	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.071	0.39	0.39	0.39	n.a	0.39	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.86%	72
CAT	277	1,981	2,808	0	0.00%	0	0.00%	0	0.00%	0	0.00%	161	58.12%	1,246	62.90%	\$3.964	\$4,939	\$0.077	1.01	3.49	0.23	24.50	1.22	0.0413	0.00	0.0364	0.00	0.0271	n.a	n.a	n.a	n.a	12.68%	785	
CC	3	24	34	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	33.33%	3	12.50%	\$2.000	\$6	\$0.220	0.46	0.96	0.46	n.a	0.46	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.98%	17	
CCK	16	219	553	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	50.00%	116	52.97%	\$2.164	\$251	\$0.138	0.24	2.36	0.24	n.a	0.24	0.0216	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.41%	46	
CCL	90	874	1,066	0	0.00%	0	0.00%	0	0.00%	0	0.00%	65	72.22%	590	67.51%	\$2.392	\$1,411	\$0.085	0.16	2.86	0.16	n.a	0.16	0.0320	0.23	0.0136	n.a	n.a	0.00	0.0100	n.a	n.a	6.92%	226	
CCMP	29	234	480	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	44.83%	108	46.15%	\$5.306	\$573	\$0.086	0.32	2.13	0.32	n.a	0.32	0.0531	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	19.33%	109	
CCU	26	323	753	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	7.69%	53	16.41%	\$1.000	\$53	\$0.202	0.31	0.97	0.31	n.a	0.53	0.0100	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	10.20%	245	
CD	58	1,973	2,890	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	32.76%	684	34.67%	\$1.409	\$964	\$0.074	0.38	1.76	0.38	n.a	0.23	0.0182	0.39	0.0100	0.44	0.0200	0.41	0.0100	0.40	0.0150	9.36%	468	
CECO	163	1,275	2,610	0	0.00%	0	0.00%	0	0.00%	0	0.00%	65	39.88%	314	24.63%	\$3.166	\$994	\$0.093	0.49	1.48	0.46	21.00	0.44	0.0317	n.a	n.a	n.a	n.a	n.a	1.00	n.a	5.80%	340		
CELG	197	2,228	4,079	0	0.00%	0	0.00%	0	0.00%	0	0.00%	43	21.83%	677	30.39%	\$2.539	\$1,719	\$0.126	0.75	1.93	0.30	24.00	0.99	0.0258	0.18	0.0267	n.a	n.a	0.00	0.0200	n.a	n.a	3.75%	570	
CEPH	129	953	2,401	0	0.00%	0	0.00%	0	0.00%	0	0.00%	52	40.31%	243	25.50%	\$3.391	\$824	\$0.111	0.57	1.59	0.54	18.00	0.55	0.0339	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.24%	360	
CFC	147	1,672	2,320	0	0.00%	0	0.00%	0	0.00%	0	0.00%	92	62.59%	882	52.75%	\$2.366	\$2,087	\$0.079	1.66	3.73	0.22	20.04	0.81	0.0298	2.86	0.0145	0.00	n.a	n.a	n.a	n.a	n.a	n.a	7.98%	353
CHINA	7	151	186	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.088	1.99	1.99	1.00	16.00	5.17	n.a	1.00	n.a	1.00	n.a	n.a	n.a	n.a	n.a	13.44%	49	
CHIR	29	258	717	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	58.62%	148	57.36%	\$2.304	\$341	\$0.273	0.27	2.55	0.27	n.a	0.34	0.0246	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	11.58%	176	
CHK	365	3,641	5,284	0	0.00%	0	0.00%	0	0.00%	0	0.00%	191	52.33%	1,865	51.22%	\$2.437	\$4,545	\$0.054	1.76	3.77	0.32	18.57	1.73	0.0266	1.06	0.0198	3.54	0.0144	n.a	n.a	n.a	n.a	8.23%	528	
CHKP	68	885	1,283	0	0.00%	0	0.00%	0	0.00%	0	0.00%	27	39.71%	426	48.14%	\$1.660	\$707	\$0.066	0.61	2.11	0.37	21.00	0.88	0.0203	0.27	0.0200	0.00	0.0100	0.00	0.0100	n.a	n.a	8.23%	119	
CI	94	578	956	0	0.00%	0	0.00%	0	0.00%	0	0.00%	43	45.74%	224	38.75%	\$1.295	\$290	\$0.191	0.41	1.96	0.41	n.a	0.41	0.0129	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.88%	167	
CIEN	15	1,027	1,027	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	60.00%	918	89.39%	\$1.338	\$1,228	\$0.058	0.06	3.63	0.06	n.a	0.13	0.0154	0.37	0.0200	n.a	n.a	0.00	0.0200	0.00	0.0100	7.23%	127	
CMCSA	115	2,862	3,626	0	0.00%	0	0.00%	0	0.00%	0	0.00%	71	61.74%	2,049	71.59%	\$1.573	\$3,223	\$0.065	0.12	2.98	0.12	n.a	0.19	0.0256	0.51	0.0100	0.00	0.0190	0.00	0.0138	0.00	0.0131	4.03%	373	
CMCSK	47	567	1,360	0	0.00%	0	0.00%	0	0.00%	0	0.00%	27	57.45%	146	25.75%	\$2.596	\$379	\$0.128	0.30	1.33	0.30	n.a	0.29	0.0262	0.31	0.0257	n.a	n.a	n.a	n.a	n.a	n.a	6.25%	201	
CMVT	44	481	786	0	0.00%	0	0.00%	0	0.00%	0	0.00%	21	47.73%	190	39.50%	\$3.179	\$604	\$0.066	0.46	2.04	0.46	n.a	0.40	0.0318	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	7.42%	109	
CMX	128	1,190	3,146	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	19.53%	222	18.66%	\$2.653	\$589	\$0.096	0.73	1.45	0.67	24.00	0.75	0.0296	0.00	0.0210	n.a	n.a	1.00	n.a	n.a	n.a	6.67%	262	
CNO	3	24	28	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.079	1.00	1.00	1.00	n.a	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.34%	15	
COF	114	1,276	2,095	0	0.00%	0	0.00%	0	0.00%	0	0.00%	57	50.00%	793	62.15%	\$4.493	\$3,563	\$0.085	0.21	2.61	0.21	n.a	0.26	0.0376	0.40	0.0714	0.00	0.0800	n.a	n.a	0.00	0.0300	5.96%	224	
COP	896	8,223	10,154	0	0.00%	0	0.00%	0	0.00%	0	0.00%	704	78.57%	5,882	71.53%	\$3.629	\$21,344	\$0.079	0.58	3.41	0.33	24.17	0.86	0.0389	0.30	0.0328	0.00	0.0180	0.00	0.0250	0.00	0.0449	6.91%	1,418	
COST	208	2,176	7,526	0	0.00%	0	0.00%	0	0.00%	0	0.00%	111	53.37%	1,071	49.22%	\$4.336	\$4,644	\$0.071	0.55	2.51	0.32	25.90	0.65	0.0366	0.46	0.0351	0.30	0.0256	0.00	0.1273	n.a	n.a	11.18%	550	
CPN	216	4,819	13,521	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.077	10.52	10.52	1.98	22.87	10.87	n.a	12.59	n.a	26.17	n.a	5.88	n.a	8.86	n.a	5.59%	960	
CREE	285	2,505	3,970	1	0.35%	75	2.99%	1	0.35%	75	2.99%	33	11.58%	342	13.65%	\$3.009	\$1,029	\$0.098	2.45	2.99	0.43	22.62	3.12	0.0345	0.16	0.0218	0.47	n.a	n.a	n.a	n.a	n.a	11.31%	505	
CSCO	1,257	40,542	49,936	0	0.00%	0	0.00%	0	0.00%	0	0.00%	698	55.53%	28,330	69.88%	\$2.011	\$56,967	\$0.033	0.43	3.20	0.16	21.56	1.35	0.0226	0.29	0.0175	0.14	0.0233	0.12	0.0207	0.19	0.0194	9.51%	4,668	
CTX	240	2,297	2,899	0	0.00%	0	0.00%	0	0.00%	0	0.00%	189	78.75%	1,795	78.15%	\$2.920	\$5,241	\$0.072	0.38	3.48	0.13	28.50	0.63	0.0386	0.14	0.0279	0.00	0.0108	0.00	0.0143	0.00	0.0200	9.38%	355	
CTXS	39	399	764	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	51.28%	225	56.39%	\$3.360	\$756	\$0.059	1.06	3.30	0.23	19.76	1.49	0.0323	0.00	0.0349	n.a	n.a	n.a	n.a	n.a	n.a	11.27%	106	

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV		
CVC	59	874	1,361	0	0.00%	0	0.00%	0	0.00%	0	0.00%	29	49.15%	596	68.19%	\$3,448	\$2,055	\$0.082	0.18	2.89	0.14	16.00	0.39	0.0182	0.00	0.0384	n.a	n.a	0.00	0.0100	0.00	0.0500	3.70%	346		
CVTX	116	1,013	1,430	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	0.86%	50	4.94%	\$2,000	\$100	\$0.100	3.27	3.47	0.57	23.60	3.44	n.a	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	n.a	6.57%	196	
CVX	189	3,391	6,461	0	0.00%	0	0.00%	0	0.00%	0	0.00%	78	41.27%	1,307	38.54%	\$1,653	\$2,160	\$0.070	0.73	2.26	0.60	27.18	0.76	0.0269	2.52	0.0100	0.26	n.a	0.61	0.0200	0.32	0.0108	12.62%	1,256		
CY	125	3,868	5,560	0	0.00%	0	0.00%	0	0.00%	0	0.00%	50	40.00%	1,669	43.15%	\$1,375	\$2,295	\$0.064	0.43	2.15	0.30	27.00	0.90	0.0220	0.23	0.0133	0.00	0.0100	0.31	0.0156	0.36	0.0100	7.24%	385		
CYD	27	324	394	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	11.11%	90	27.78%	\$1,000	\$90	\$0.083	0.35	1.46	0.35	n.a	0.44	n.a	0.28	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.08%	26	
CYMI	23	147	147	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	73.91%	109	74.15%	\$3,826	\$417	\$0.063	0.17	3.14	0.17	n.a	0.17	0.0383	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	16.53%	44
DAL	47	675	1,637	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.076	0.70	0.70	0.70	n.a	0.57	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.00	n.a	1.00%	146	
DCX	37	465	560	0	0.00%	0	0.00%	0	0.00%	0	0.00%	21	56.76%	282	60.65%	\$1,780	\$502	\$0.132	0.24	2.65	0.24	n.a	0.24	0.0290	0.23	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	14.76%	124
DD	198	2,649	3,403	0	0.00%	0	0.00%	0	0.00%	0	0.00%	124	62.63%	1,660	62.67%	\$2,970	\$4,930	\$0.077	0.36	2.85	0.17	28.50	0.55	0.0411	0.07	0.0188	0.58	0.0300	0.33	0.0300	0.00	0.0100	11.25%	530		
DE	156	1,459	2,017	0	0.00%	0	0.00%	0	0.00%	0	0.00%	106	67.95%	787	53.94%	\$3,244	\$2,553	\$0.078	0.63	2.77	0.43	21.29	0.49	0.0379	0.22	0.0206	0.00	0.0200	n.a	n.a	2.00	n.a	6.91%	314		
DELL	464	20,696	25,888	0	0.00%	0	0.00%	0	0.00%	0	0.00%	199	42.89%	15,121	73.06%	\$2,784	\$42,101	\$0.048	0.21	3.12	0.16	24.00	0.73	0.0256	0.46	0.0247	0.27	0.0100	0.32	0.0258	0.07	0.0286	8.92%	3,214		
DIS	253	3,070	4,383	0	0.00%	0	0.00%	0	0.00%	0	0.00%	177	69.96%	1,961	63.88%	\$2,511	\$4,925	\$0.054	0.90	3.44	0.17	20.84	0.57	0.0254	1.90	0.0172	0.00	0.0354	0.23	0.0400	n.a	n.a	n.a	n.a	9.84%	490
DISH	55	557	1,063	0	0.00%	0	0.00%	0	0.00%	0	0.00%	31	56.36%	250	44.88%	\$2,160	\$540	\$0.061	0.76	2.48	0.28	18.00	0.80	0.0232	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	6.29%	155	
DNA	827	6,607	11,418	0	0.00%	0	0.00%	0	0.00%	0	0.00%	126	15.24%	1,866	28.24%	\$3,093	\$5,772	\$0.093	1.93	3.06	0.46	21.82	2.48	0.0381	0.15	0.0331	0.00	0.0200	0.13	0.0190	n.a	n.a	n.a	n.a	6.80%	1,249
DOW	141	1,656	2,519	0	0.00%	0	0.00%	0	0.00%	0	0.00%	41	29.08%	597	36.05%	\$2,332	\$1,392	\$0.078	0.42	1.85	0.29	20.36	0.68	0.0397	0.31	0.0200	0.27	n.a	0.00	0.0100	0.00	0.0100	10.07%	510		
DOX	14	121	525	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	21.43%	12	9.92%	\$5,000	\$60	\$0.350	0.64	1.03	0.64	n.a	0.64	0.0500	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	8.78%	91
DUK	117	2,017	2,426	0	0.00%	0	0.00%	0	0.00%	0	0.00%	77	65.81%	1,229	60.93%	\$1,757	\$2,159	\$0.040	0.28	2.68	0.28	n.a	0.21	0.0195	0.60	0.0170	0.66	0.0176	0.00	0.0159	n.a	n.a	n.a	n.a	9.76%	318
DVN	215	2,918	4,746	0	0.00%	0	0.00%	0	0.00%	0	0.00%	138	64.19%	1,753	60.08%	\$2,399	\$4,205	\$0.066	0.92	3.29	0.25	34.91	0.88	0.0366	1.56	0.0137	0.00	0.0187	0.00	0.0200	0.00	0.0100	7.34%	407		
DYN	12	125	296	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.098	1.63	1.63	0.45	30.00	1.63	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.60%	27
EBAY	2,153	30,898	42,567	1	0.05%	15	0.05%	1	0.05%	15	0.05%	1,104	51.28%	17,446	56.46%	\$2,852	\$49,756	\$0.045	0.93	3.15	0.33	20.83	1.35	0.0304	0.92	0.0295	0.62	0.0395	0.17	0.0235	0.07	0.0184	8.38%	4,705		
EDS	58	739	1,945	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	43.10%	286	38.70%	\$3,189	\$912	\$0.120	0.70	2.19	0.27	16.00	0.90	0.0317	0.40	0.0324	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	7.16%	223
EIX	30	1,507	1,941	0	0.00%	0	0.00%	0	0.00%	0	0.00%	14	46.67%	1,285	85.27%	\$4,539	\$5,832	\$0.060	0.38	3.79	0.09	18.00	1.67	0.0357	0.38	0.0300	n.a	n.a	0.00	0.0200	0.00	0.0500	27.53%	164		
EK	119	1,741	2,465	0	0.00%	0	0.00%	0	0.00%	0	0.00%	63	52.94%	921	52.90%	\$2,505	\$2,307	\$0.066	0.47	2.56	0.33	26.00	0.53	0.0290	0.49	0.0164	0.00	0.0200	0.00	0.0400	n.a	n.a	n.a	n.a	5.61%	315
ELN	290	4,486	14,772	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	0.69%	28	0.62%	\$2,286	\$64	\$0.079	0.88	0.90	0.58	17.33	1.17	0.0229	0.45	n.a	0.62	n.a	1.21	n.a	0.35	n.a	n.a	2.22%	1,426	
ELX	29	548	858	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	34.48%	319	58.21%	\$1,345	\$429	\$0.083	0.33	2.64	0.33	n.a	0.56	0.0151	0.00	0.0145	1.00	n.a	0.00	0.0144	0.00	0.0110	8.51%	145		
EMC	129	2,595	3,071	0	0.00%	0	0.00%	0	0.00%	0	0.00%	78	60.47%	1,508	58.11%	\$2,183	\$3,292	\$0.046	0.40	2.71	0.25	54.00	0.72	0.0206	0.30	0.0316	0.24	0.0165	0.30	0.0292	0.00	0.0100	4.18%	587		
EP	109	1,720	2,088	0	0.00%	0	0.00%	0	0.00%	0	0.00%	64	58.72%	1,052	61.16%	\$2,059	\$2,166	\$0.047	0.25	2.70	0.14	17.36	0.43	0.0251	0.07	0.0178	0.00	n.a	n.a	n.a	0.00	0.0100	7.34%	215		
ERICY	119	3,143	3,402	0	0.00%	0	0.00%	0	0.00%	0	0.00%	80	67.23%	2,489	79.19%	\$2,943	\$7,324	\$0.080	0.15	3.31	0.15	n.a	0.28	0.0255	0.39	0.0277	0.00	0.0289	0.05	0.0305	n.a	n.a	n.a	n.a	21.35%	320
ERTS	527	4,830	8,130	0	0.00%	0	0.00%	0	0.00%	0	0.00%	233	44.21%	2,015	41.72%	\$3,516	\$7,084	\$0.068	0.91	2.55	0.39	21.24	1.21	0.0344	0.20	0.0429	0.00	0.0165	0.49	n.a	0.00	n.a	n.a	n.a	10.02%	929
ET	192	3,081	6,263	0	0.00%	0	0.00%	0	0.00%	0	0.00%	34	17.71%	844	27.39%	\$2,203	\$1,859	\$0.079	0.37	1.46	0.37	n.a	0.43	0.0261	0.36	0.0200	0.47	0.0200	0.00	0.0147	0.00	0.0300	6.82%	387		
EXTR	2	60	75	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.063	0.00	0.00	0.00	n.a	0.00	n.a	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	5.66%	55
F	373	8,857	16,296	0	0.00%	0	0.00%	0	0.00%	0	0.00%	145	38.87%	3,297	37.22%	\$2,231	\$7,356	\$0.049	1.49	2.96	0.31	24.89	3.05	0.0273	2.21	0.0262	0.34	0.0265	0.30	0.0197	0.35	0.0120	5.77%	1,128		

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV	
FCX	120	1,340	1,588	0	0.00%	0	0.00%	0	0.00%	0	0.00%	76	63.33%	838	62.54%	\$3.084	\$2,584	\$0.076	0.56	3.03	0.15	27.50	0.93	0.0347	0.16	0.0393	0.00	0.0249	n.a	n.a	0.00	0.0100	5.25%	226	
FDC	84	1,150	1,968	0	0.00%	0	0.00%	0	0.00%	0	0.00%	37	44.05%	194	16.87%	\$2.124	\$412	\$0.078	0.39	1.06	0.39	n.a	0.43	0.0212	0.35	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	14.97%	385
FDRY	12	153	163	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	50.00%	82	53.59%	\$1.427	\$117	\$0.036	0.69	2.83	0.69	n.a	1.19	0.0306	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.71%	20
FDX	201	6,110	6,718	0	0.00%	0	0.00%	0	0.00%	0	0.00%	119	59.20%	5,386	88.15%	\$2.383	\$12,836	\$0.186	0.32	3.84	0.04	21.92	1.33	0.0411	0.00	0.0223	n.a	n.a	n.a	n.a	0.00	0.0210	23.47%	622	
FLEX	94	1,566	1,914	0	0.00%	0	0.00%	0	0.00%	0	0.00%	69	73.40%	1,134	72.41%	\$2.133	\$2,419	\$0.045	0.14	3.02	0.14	n.a	0.13	0.0219	0.34	0.0283	0.00	0.0100	0.00	0.0249	0.00	0.0187	4.71%	165	
FLML	42	345	581	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	45.24%	108	31.30%	\$3.250	\$351	\$0.107	0.30	1.55	0.30	n.a	0.34	0.0325	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	8.56%	98
FNM	253	3,820	5,679	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	1.98%	500	13.09%	\$1.000	\$500	\$0.110	1.74	2.26	0.36	22.14	3.15	n.a	1.11	n.a	0.00	n.a	0.13	0.0100	n.a	n.a	n.a	6.50%	555
FON	95	811	1,747	0	0.00%	0	0.00%	0	0.00%	0	0.00%	15	15.79%	116	14.30%	\$3.750	\$435	\$0.093	1.91	2.48	0.48	17.29	1.24	0.0375	9.28	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.93%	345
FRE	145	3,290	5,023	0	0.00%	0	0.00%	0	0.00%	0	0.00%	99	68.28%	2,217	67.39%	\$3.744	\$8,301	\$0.093	0.28	2.96	0.18	28.50	0.54	0.0474	0.30	0.0295	0.00	0.0660	0.00	0.0326	0.00	0.0300	14.69%	613	
FRX	143	1,075	3,214	0	0.00%	0	0.00%	0	0.00%	0	0.00%	97	67.83%	485	45.12%	\$3.621	\$1,756	\$0.109	0.62	2.42	0.30	26.85	0.61	0.0362	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	8.94%	337
G	14	142	413	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	35.71%	67	47.18%	\$3.119	\$209	\$0.236	0.34	2.23	0.34	n.a	0.34	0.0312	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.24%	56
GD	58	717	728	0	0.00%	0	0.00%	0	0.00%	0	0.00%	41	70.69%	651	90.79%	\$4.395	\$2,861	\$0.116	0.23	3.70	0.10	33.00	0.55	0.0328	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.00	0.0503	11.48%	178
GDT	29	289	390	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	10.34%	60	20.76%	\$1.000	\$60	\$0.121	1.51	2.34	0.44	21.00	1.51	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.27%	61
GE	1,103	28,387	39,351	0	0.00%	0	0.00%	0	0.00%	0	0.00%	725	65.73%	20,130	70.91%	\$2.375	\$47,818	\$0.038	1.34	4.17	0.25	27.19	1.30	0.0256	0.63	0.0280	1.12	0.0238	0.20	0.0198	1.68	0.0231	12.76%	3,979	
GENZ	127	810	1,055	0	0.00%	0	0.00%	0	0.00%	0	0.00%	94	74.02%	581	71.73%	\$2.439	\$1,417	\$0.090	0.21	3.07	0.19	15.00	0.34	0.0337	0.13	0.0234	0.00	0.0200	0.00	0.0100	n.a	n.a	8.83%	407	
GERN	46	448	649	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.128	0.38	0.38	0.38	n.a	0.38	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	3.88%	83
GFI	8	301	477	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	37.50%	120	39.87%	\$1.917	\$230	\$0.121	9.29	10.85	0.09	25.27	5.82	0.0150	0.00	n.a	n.a	n.a	12.50	0.0200	n.a	n.a	2.95%	22	
GILD	69	865	1,077	0	0.00%	0	0.00%	0	0.00%	0	0.00%	41	59.42%	567	65.55%	\$3.353	\$1,901	\$0.090	0.19	2.80	0.19	n.a	0.28	0.0354	0.00	n.a	0.00	0.0319	0.00	0.0305	n.a	n.a	6.04%	164	
GLW	1,232	19,453	23,570	0	0.00%	0	0.00%	0	0.00%	0	0.00%	928	75.32%	14,826	76.21%	\$2.531	\$37,526	\$0.042	0.56	3.58	0.18	20.83	0.90	0.0273	0.55	0.0260	0.00	0.0201	0.03	0.0269	0.00	0.0168	15.12%	1,910	
GM	1,611	25,757	42,846	1	0.06%	11	0.04%	0	0.00%	0	0.00%	88	5.46%	6,856	26.62%	\$2.011	\$13,786	\$0.130	4.62	5.69	0.91	21.51	7.55	0.0228	3.05	0.0230	1.80	0.0153	1.24	0.0164	3.51	0.0208	2.96%	4,097	
GMST	19	1,779	1,949	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	15.79%	1,010	56.77%	\$1.018	\$1,028	\$0.064	0.22	2.50	0.22	n.a	0.30	0.0100	0.61	n.a	0.66	n.a	0.00	n.a	0.00	0.0102	16.22%	108	
GNSS	26	326	452	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	30.77%	168	51.53%	\$3.345	\$562	\$0.082	0.23	2.29	0.23	n.a	0.35	0.0369	0.00	0.0318	n.a	n.a	n.a	n.a	n.a	n.a	n.a	8.90%	48
GOOG	662	8,472	16,147	18	2.72%	156	1.84%	2	0.30%	14	0.17%	30	4.53%	2,671	31.53%	\$2.511	\$6,708	\$0.183	0.74	2.00	0.42	20.26	1.24	0.0274	0.34	0.0331	0.54	0.0769	0.39	n.a	0.05	0.0213	2.51%	2,836	
GP	43	514	934	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	58.14%	179	34.82%	\$2.318	\$415	\$0.108	0.41	1.80	0.41	n.a	0.36	0.0270	0.48	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.64%	191
GPS	66	1,769	2,827	0	0.00%	0	0.00%	0	0.00%	0	0.00%	23	34.85%	181	10.23%	\$2.646	\$479	\$0.065	0.86	1.27	0.17	22.36	2.96	0.0251	0.50	0.0333	n.a	n.a	0.00	n.a	0.12	n.a	10.38%	477	
GS	946	11,279	15,170	0	0.00%	0	0.00%	0	0.00%	0	0.00%	558	58.99%	6,185	54.84%	\$3.601	\$22,271	\$0.081	0.70	2.86	0.30	27.58	0.79	0.0388	0.93	0.0342	0.22	0.0266	0.00	0.0295	0.48	0.0392	9.77%	2,127	
GSF	54	532	618	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	66.67%	294	55.26%	\$3.245	\$954	\$0.066	0.10	2.30	0.10	n.a	0.11	0.0380	0.00	0.0175	n.a	n.a	n.a	n.a	n.a	n.a	n.a	10.11%	193
GT	129	1,875	4,088	0	0.00%	0	0.00%	0	0.00%	0	0.00%	34	26.36%	483	25.76%	\$2.190	\$1,058	\$0.112	0.84	1.85	0.36	27.82	1.38	0.0259	0.31	0.0206	0.00	0.0177	n.a	n.a	n.a	n.a	n.a	5.39%	389
HAL	138	1,046	1,578	0	0.00%	0	0.00%	0	0.00%	0	0.00%	56	40.58%	383	36.62%	\$2.332	\$893	\$0.054	0.55	1.96	0.55	n.a	0.62	0.0220	0.00	0.0200	0.00	0.0300	n.a	n.a	n.a	n.a	n.a	5.31%	389
HCA	66	590	1,924	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	37.88%	149	25.25%	\$2.893	\$431	\$0.168	0.92	1.90	0.47	19.21	0.96	0.0289	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.09%	203
HD	1,091	15,125	19,916	0	0.00%	0	0.00%	0	0.00%	0	0.00%	695	63.70%	7,746	51.21%	\$2.543	\$19,696	\$0.052	0.68	2.70	0.30	22.92	1.22	0.0286	0.32	0.0232	0.45	0.0218	0.24	0.0272	0.27	0.0186	14.04%	2,332	
HDI	110	1,298	1,500	0	0.00%	0	0.00%	0	0.00%	0	0.00%	73	66.36%	928	71.49%	\$2.297	\$2,132	\$0.062	0.11	2.95	0.11	n.a	0.19	0.0328	0.00	0.0183	n.a	n.a	0.00	0.0100	n.a	n.a	7.84%	275	

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV		
HMY	26	998	1,604	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	19.23%	220	22.04%	\$1,295	\$285	\$0.127	0.49	1.37	0.33	17.00	2.06	0.0286	0.36	n.a	0.35	0.0100	n.a	n.a	0.00	0.0100	4.14%	120		
HON	185	2,966	4,791	0	0.00%	0	0.00%	0	0.00%	0	0.00%	89	48.11%	993	33.48%	\$2,889	\$2,869	\$0.079	0.51	1.84	0.43	18.83	0.54	0.0246	0.32	0.0288	0.28	0.0309	0.41	0.0500	1.00	n.a	6.25%	811		
HOV	725	4,339	5,842	0	0.00%	0	0.00%	0	0.00%	0	0.00%	606	83.59%	3,328	76.70%	\$4,098	\$13,639	\$0.071	1.14	4.17	0.13	20.42	0.84	0.0432	0.12	0.0285	0.00	0.0389	10.11	0.0113	n.a	n.a	8.00%	511		
HPQ	510	8,169	11,792	0	0.00%	0	0.00%	0	0.00%	0	0.00%	192	37.65%	2,736	33.49%	\$2,030	\$5,555	\$0.049	1.65	2.98	0.36	18.15	1.37	0.0227	2.11	0.0214	0.18	0.0100	2.60	0.0172	0.19	0.0100	6.36%	1,546		
HRB	36	385	650	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	55.56%	115	29.87%	\$3,687	\$424	\$0.093	0.38	1.57	0.38	n.a	0.29	0.0369	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	11.04%	167		
HSY	86	527	603	0	0.00%	0	0.00%	0	0.00%	0	0.00%	67	77.91%	356	67.55%	\$4,169	\$1,484	\$0.085	0.17	2.83	0.17	n.a	0.17	0.0421	0.00	0.0366	n.a	n.a	n.a	n.a	n.a	n.a	n.a	13.50%	131	
IACI	257	3,387	5,792	0	0.00%	0	0.00%	0	0.00%	0	0.00%	117	45.53%	1,713	50.58%	\$2,460	\$4,214	\$0.063	0.50	2.51	0.23	22.45	0.80	0.0286	0.11	0.0219	0.00	n.a	0.00	0.0230	2.00	n.a	8.45%	474		
IBM	1,365	20,269	27,303	1	0.07%	197	0.97%	0	0.00%	0	0.00%	787	57.66%	10,845	53.51%	\$2,940	\$31,882	\$0.054	0.81	2.92	0.28	22.47	1.23	0.0343	0.83	0.0268	0.41	0.0211	0.13	0.0222	0.20	0.0283	10.26%	3,446		
ICOS	32	272	573	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	31.25%	81	29.78%	\$2,383	\$193	\$0.079	0.45	1.64	0.45	n.a	0.55	0.0261	0.00	0.0224	n.a	n.a	n.a	n.a	n.a	n.a	6.29%	77		
IDCC	256	2,340	2,793	0	0.00%	0	0.00%	0	0.00%	0	0.00%	161	62.89%	1,333	56.97%	\$2,982	\$3,975	\$0.058	0.30	2.56	0.27	30.00	0.29	0.0327	0.22	0.0190	n.a	n.a	1.00	n.a	n.a	n.a	6.46%	468		
IGT	58	4,188	4,330	0	0.00%	0	0.00%	0	0.00%	0	0.00%	41	70.69%	3,892	92.93%	\$2,005	\$7,805	\$0.060	0.03	3.75	0.03	n.a	0.13	0.0275	0.31	0.0139	n.a	n.a	0.00	0.0100	0.00	0.0201	11.03%	284		
IMCL	369	3,124	4,306	1	0.27%	5	0.16%	1	0.27%	5	0.16%	199	53.93%	1,136	36.36%	\$3,581	\$4,068	\$0.081	1.54	2.97	0.58	21.27	1.53	0.0329	2.26	0.0200	0.68	0.0678	n.a	n.a	1.00	n.a	6.40%	482		
INTC	2,284	46,665	60,495	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,238	54.20%	26,872	57.58%	\$2,341	\$62,907	\$0.040	0.77	3.03	0.24	23.35	1.10	0.0257	0.36	0.0245	0.81	0.0200	0.98	0.0239	0.53	0.0208	9.24%	6,691		
INTU	165	1,366	3,156	0	0.00%	0	0.00%	0	0.00%	0	0.00%	115	69.70%	764	55.93%	\$2,603	\$1,989	\$0.066	0.48	2.61	0.33	34.33	0.56	0.0268	0.23	0.0232	n.a	n.a	n.a	n.a	n.a	n.a	12.94%	320		
IP	38	578	2,360	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	42.11%	215	37.20%	\$2,856	\$614	\$0.159	0.26	1.75	0.26	n.a	0.31	0.0343	0.32	0.0100	n.a	n.a	0.00	0.0289	n.a	n.a	9.51%	360		
ISIL	24	140	151	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	66.67%	75	53.57%	\$3,173	\$238	\$0.044	0.65	2.79	0.65	n.a	0.65	0.0317	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.82%	25	
IVX	49	417	1,438	0	0.00%	0	0.00%	0	0.00%	0	0.00%	23	46.94%	152	36.45%	\$2,375	\$361	\$0.206	1.77	3.23	0.50	20.88	2.01	0.0305	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.87%	97	
IWM	576	16,900	19,376	0	0.00%	0	0.00%	0	0.00%	0	0.00%	414	71.88%	5,186	30.69%	\$3,256	\$16,884	\$0.067	0.48	1.69	0.45	22.10	0.34	0.0382	0.33	0.0382	0.33	0.0244	0.63	0.0239	0.53	0.0241	5.33%	4,425		
JBL	67	508	1,268	0	0.00%	0	0.00%	0	0.00%	0	0.00%	39	58.21%	210	41.34%	\$2,014	\$423	\$0.097	1.69	3.30	0.42	19.53	1.80	0.0218	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	10.42%	113	
JBLU	136	1,743	2,145	0	0.00%	0	0.00%	0	0.00%	0	0.00%	72	52.94%	861	49.40%	\$2,332	\$2,008	\$0.068	0.29	2.20	0.24	20.00	0.37	0.0312	0.26	0.0133	0.00	0.0169	n.a	n.a	n.a	n.a	n.a	n.a	5.91%	282
JCP	52	413	660	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	36.54%	65	15.74%	\$2,615	\$170	\$0.125	0.63	1.26	0.53	45.00	0.58	0.0262	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.71%	71	
JDSU	11	299	390	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.061	0.36	0.36	0.36	n.a	0.32	n.a	0.62	n.a	n.a	n.a	0.00	n.a	n.a	n.a	n.a	2.65%	38	
JNJ	367	3,289	4,564	0	0.00%	0	0.00%	0	0.00%	0	0.00%	235	64.03%	1,960	59.59%	\$2,529	\$4,956	\$0.066	1.21	3.56	0.23	23.05	1.90	0.0277	0.30	0.0263	0.00	0.0100	0.00	0.0100	0.00	0.0200	9.32%	1,068		
JNPR	398	3,767	4,388	0	0.00%	0	0.00%	0	0.00%	0	0.00%	322	80.90%	3,054	81.07%	\$2,854	\$8,717	\$0.042	0.39	3.62	0.13	20.76	0.81	0.0279	0.00	0.0313	0.00	0.0313	0.00	0.0461	0.00	0.0266	5.23%	447		
JPM	667	13,404	17,100	0	0.00%	0	0.00%	0	0.00%	0	0.00%	454	68.07%	8,877	66.23%	\$2,355	\$20,903	\$0.045	0.70	3.32	0.21	21.20	0.74	0.0259	1.46	0.0195	0.10	0.0257	1.04	0.0280	0.07	0.0211	9.53%	2,535		
KBH	478	4,914	8,951	0	0.00%	0	0.00%	0	0.00%	0	0.00%	281	58.79%	2,955	60.13%	\$3,714	\$10,975	\$0.083	0.80	3.18	0.27	24.90	1.07	0.0402	0.47	0.0411	0.00	0.0338	0.00	0.0293	n.a	n.a	8.85%	844		
KKD	35	386	1,131	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	2.86%	36	9.33%	\$1,000	\$36	\$0.206	1.58	1.95	0.60	19.50	1.74	n.a	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	3.15%	334	
KLAC	473	8,763	12,221	0	0.00%	0	0.00%	0	0.00%	0	0.00%	339	71.67%	6,032	68.83%	\$2,638	\$15,915	\$0.049	0.26	3.00	0.18	21.81	0.50	0.0315	0.08	0.0293	0.00	0.0352	0.26	0.0276	0.15	0.0219	15.61%	1,316		
KMX	26	191	201	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	84.62%	164	85.86%	\$2,238	\$367	\$0.070	0.18	3.57	0.18	n.a	0.21	0.0249	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.70%	29	
KO	267	4,742	6,941	0	0.00%	0	0.00%	0	0.00%	0	0.00%	165	61.80%	3,182	67.10%	\$2,710	\$8,623	\$0.058	0.60	3.27	0.37	18.31	1.47	0.0306	0.19	0.0291	0.12	0.0138	0.39	0.0253	0.00	0.0256	7.40%	966		
KRB	91	1,964	3,360	0	0.00%	0	0.00%	0	0.00%	0	0.00%	31	34.07%	553	28.16%	\$1,848	\$1,022	\$0.054	0.32	1.44	0.21	43.00	0.81	0.0240	0.36	n.a	n.a	n.a	0.09	0.0155	n.a	n.a	7.00%	474		
KSS	128	1,345	1,900	0	0.00%	0	0.00%	0	0.00%	0	0.00%	79	61.72%	684	50.86%	\$3,377	\$2,310	\$0.067	0.35	2.35	0.35	n.a	0.43	0.0387	0.00	0.0207	n.a	n.a	n.a	n.a	n.a	n.a	n.a	6.90%	332	

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (100 or more contracts)	BOX/OCC Market Share	BOX OCC ADV	
L	47	3,269	4,874	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	23.40%	1,328	40.62%	\$1.385	\$1,839	\$0.048	0.32	1.94	0.32	n.a	0.67	0.0100	0.53	0.0177	0.70	n.a	0.00	0.0125	0.15	0.0141	9.58%	449	
LEH	463	5,479	9,796	0	0.00%	0	0.00%	0	0.00%	0	0.00%	283	61.12%	3,463	63.20%	\$3.960	\$13,712	\$0.063	1.55	4.06	0.20	25.69	1.22	0.0398	3.37	0.0441	n.a	n.a	0.00	0.0537	0.00	0.0309	10.13%	1,018	
LEN	166	1,640	2,282	0	0.00%	0	0.00%	0	0.00%	0	0.00%	107	64.46%	1,167	71.16%	\$2.637	\$3,077	\$0.089	0.16	2.97	0.16	n.a	0.22	0.0319	0.17	0.0308	0.00	0.0150	0.00	0.0152	n.a	n.a	4.04%	415	
LEXR	83	1,152	2,463	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	8.43%	104	9.03%	\$1.000	\$104	\$0.078	0.68	1.05	0.43	21.57	0.72	0.0100	0.28	0.0100	1.46	n.a	n.a	n.a	n.a	n.a	4.30%	186	
LF	10	211	229	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	70.00%	135	63.98%	\$1.770	\$239	\$0.061	0.10	2.61	0.10	n.a	0.26	0.0209	0.00	0.0155	n.a	n.a	n.a	n.a	n.a	n.a	18.18%	52	
LLL	169	1,208	1,578	0	0.00%	0	0.00%	0	0.00%	0	0.00%	151	89.35%	1,091	90.31%	\$3.885	\$4,239	\$0.115	0.08	3.67	0.08	n.a	0.13	0.0372	0.00	0.0307	n.a	n.a	n.a	n.a	0.00	0.0502	10.63%	186	
LLTC	51	573	724	0	0.00%	0	0.00%	0	0.00%	0	0.00%	39	76.47%	332	57.94%	\$2.485	\$825	\$0.079	0.36	2.65	0.36	n.a	0.30	0.0405	0.30	0.0143	n.a	n.a	1.00	n.a	0.00	0.0100	7.82%	189	
LLY	224	1,937	3,589	0	0.00%	0	0.00%	0	0.00%	0	0.00%	64	28.57%	583	30.10%	\$2.358	\$1,375	\$0.120	0.91	2.10	0.37	23.60	1.12	0.0323	0.48	0.0200	0.67	n.a	n.a	n.a	0.00	0.0100	2.14%	612	
LMT	28	195	318	0	0.00%	0	0.00%	0	0.00%	0	0.00%	12	42.86%	85	43.59%	\$4.412	\$375	\$0.077	1.54	3.28	0.46	18.00	1.54	0.0441	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.92%	163
LOW	98	1,487	3,214	0	0.00%	0	0.00%	0	0.00%	0	0.00%	47	47.96%	666	44.79%	\$2.514	\$1,674	\$0.102	0.31	2.10	0.26	25.00	0.36	0.0318	0.50	0.0164	0.00	0.0200	0.00	0.0211	n.a	n.a	9.48%	501	
LRCX	37	457	702	0	0.00%	0	0.00%	0	0.00%	0	0.00%	28	75.68%	396	86.65%	\$2.270	\$899	\$0.073	0.10	3.56	0.10	n.a	0.22	0.0273	n.a	n.a	n.a	n.a	n.a	n.a	0.00	0.0200	7.87%	98	
LSI	41	895	1,045	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	46.34%	464	51.84%	\$2.179	\$1,011	\$0.046	0.23	2.27	0.23	n.a	0.26	0.0248	0.18	0.0300	0.00	0.0200	0.26	0.0159	n.a	n.a	7.72%	187	
LU	352	23,714	28,513	0	0.00%	0	0.00%	0	0.00%	0	0.00%	125	35.51%	18,153	76.55%	\$2.200	\$39,934	\$0.021	1.56	4.61	0.09	20.93	3.37	0.0198	3.45	0.0164	2.87	0.0199	3.79	0.0170	0.45	0.0232	6.14%	1,574	
LUV	103	845	1,477	0	0.00%	0	0.00%	0	0.00%	0	0.00%	80	77.67%	439	51.95%	\$2.856	\$1,254	\$0.048	0.91	2.98	0.91	n.a	1.19	0.0286	0.00	n.a	0.00	n.a	1.00	n.a	n.a	n.a	n.a	5.97%	171
LVLT	23	374	531	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	8.70%	31	8.29%	\$3.903	\$121	\$0.073	0.48	0.82	0.48	n.a	0.58	0.0100	0.42	0.0400	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.88%	131
LXK	69	744	1,534	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	13.04%	270	36.29%	\$2.096	\$566	\$0.112	1.11	2.56	0.36	19.00	1.59	0.0222	0.00	0.0200	0.00	0.0221	0.00	0.0200	n.a	n.a	10.41%	340	
LYO	133	1,799	2,439	0	0.00%	0	0.00%	0	0.00%	0	0.00%	40	30.08%	925	51.42%	\$3.054	\$2,825	\$0.101	2.05	4.09	0.25	20.55	3.66	0.0743	0.00	0.0145	0.00	0.0206	0.00	0.0150	0.00	0.0100	7.13%	245	
MAT	6	30	30	0	0.00%	0	0.00%	0	0.00%	0	0.00%	4	66.67%	27	90.00%	\$1.926	\$52	\$0.057	0.07	3.67	0.07	n.a	0.07	0.0193	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	20.13%	61
MCD	121	1,730	2,232	0	0.00%	0	0.00%	0	0.00%	0	0.00%	72	59.50%	904	52.25%	\$2.893	\$2,615	\$0.058	0.51	2.54	0.29	19.25	0.74	0.0249	0.36	0.0274	0.37	n.a	0.34	0.0397	n.a	n.a	12.40%	332	
MCHP	25	281	301	0	0.00%	0	0.00%	0	0.00%	0	0.00%	20	80.00%	238	84.70%	\$3.050	\$726	\$0.053	0.01	3.40	0.01	n.a	0.01	0.0436	0.00	0.0200	0.00	0.0133	n.a	n.a	n.a	n.a	n.a	7.03%	61
MDT	156	1,235	1,698	0	0.00%	0	0.00%	0	0.00%	0	0.00%	113	72.44%	636	51.50%	\$3.591	\$2,284	\$0.056	1.14	3.20	1.14	n.a	1.68	0.0326	0.33	0.0540	0.00	0.0207	n.a	n.a	n.a	n.a	n.a	7.87%	407
MEDI	52	668	916	0	0.00%	0	0.00%	0	0.00%	0	0.00%	18	34.62%	309	46.26%	\$2.366	\$731	\$0.065	0.98	2.83	0.36	19.05	1.47	0.0261	0.20	0.0195	0.00	0.0300	n.a	n.a	n.a	n.a	n.a	4.80%	181
MER	408	6,046	8,616	0	0.00%	0	0.00%	0	0.00%	0	0.00%	305	74.75%	4,232	70.00%	\$3.105	\$13,140	\$0.059	0.38	3.13	0.19	20.89	0.69	0.0385	0.09	0.0244	0.43	0.0200	0.25	0.0400	n.a	n.a	9.57%	941	
MERQ	55	806	1,426	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	65.45%	632	78.41%	\$4.024	\$2,543	\$0.053	0.17	3.27	0.14	31.00	0.32	0.0199	0.54	0.0300	n.a	n.a	0.00	0.0500	0.00	0.0500	5.19%	126	
MLNM	28	781	1,017	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	39.29%	520	66.58%	\$1.396	\$726	\$0.137	0.36	3.02	0.36	n.a	1.18	0.0269	0.00	n.a	n.a	n.a	n.a	n.a	0.00	0.0118	8.51%	109	
MMC	31	267	360	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	70.97%	161	60.30%	\$1.584	\$255	\$0.070	0.05	2.46	0.05	n.a	0.06	0.0158	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	5.70%	84
MMM	176	1,538	2,482	0	0.00%	0	0.00%	0	0.00%	0	0.00%	102	57.95%	771	50.13%	\$2.281	\$1,759	\$0.059	2.22	4.21	2.10	20.50	0.53	0.0265	0.31	0.0182	n.a	n.a	7.44	0.0159	n.a	n.a	11.74%	657	
MO	860	9,626	16,722	1	0.12%	10	0.10%	0	0.00%	0	0.00%	407	47.33%	3,928	40.81%	\$2.969	\$11,663	\$0.095	1.05	2.68	0.31	20.66	1.34	0.0375	1.17	0.0265	0.00	0.0100	0.35	0.0310	0.11	0.0198	4.95%	2,209	
MOT	589	14,161	19,017	0	0.00%	0	0.00%	0	0.00%	0	0.00%	311	52.80%	9,420	66.52%	\$3.145	\$29,623	\$0.037	0.74	3.38	0.20	22.94	1.98	0.0285	0.22	0.0234	0.35	0.0221	1.30	0.0185	0.02	0.0367	8.69%	1,937	
MRK	442	5,097	7,307	0	0.00%	0	0.00%	0	0.00%	0	0.00%	285	64.48%	3,185	62.49%	\$2.164	\$6,891	\$0.044	0.29	2.78	0.26	14.73	0.34	0.0265	0.46	0.0196	0.26	0.0197	0.29	0.0150	0.00	0.0164	7.28%	1,220	
MRVL	238	1,665	2,573	0	0.00%	0	0.00%	0	0.00%	0	0.00%	134	56.30%	847	50.87%	\$2.444	\$2,070	\$0.073	0.31	2.33	0.31	n.a	0.35	0.0263	0.00	0.0300	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	4.23%	310
MSFT	961	114,491	141,579	0	0.00%	0	0.00%	0	0.00%	0	0.00%	556	57.86%	100,509	87.79%	\$2.247	\$225,850	\$0.038	0.22	3.73	0.08	25.92	2.04	0.0251	1.46	0.0260	0.37	0.0288	1.28	0.0193	0.05	0.0224	15.06%	9,941	

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV	
MU	135	1,894	2,524	0	0.00%	0	0.00%	0	0.00%	0	0.00%	97	71.85%	1,401	73.97%	\$2.360	\$3,306	\$0.040	0.91	3.86	0.08	23.55	1.86	0.0255	0.00	0.0177	0.00	0.0448	0.00	0.0200	0.00	0.0200	6.82%	462	
MVL	38	515	777	0	0.00%	0	0.00%	0	0.00%	0	0.00%	23	60.53%	179	34.76%	\$2.620	\$469	\$0.115	0.54	1.93	0.54	n.a	0.24	0.0262	1.00	n.a	n.a	n.a	n.a	n.a	1.00	n.a	7.77%	99	
MWD	560	7,548	13,019	1	0.18%	20	0.26%	1	0.18%	20	0.26%	43	7.68%	838	11.10%	\$2.131	\$1,786	\$0.077	3.16	3.60	0.57	22.72	3.34	0.0251	3.22	0.0101	0.79	0.0480	2.80	0.0198	n.a	n.a	6.31%	1,495	
MXIM	116	1,897	3,353	0	0.00%	0	0.00%	0	0.00%	0	0.00%	44	37.93%	648	34.16%	\$2.298	\$1,489	\$0.058	0.77	2.11	0.45	19.03	1.14	0.0208	0.51	0.0157	0.00	0.0150	0.00	0.0340	1.00	n.a	9.00%	438	
MXO	21	952	1,506	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	23.81%	331	34.77%	\$1.628	\$539	\$0.072	0.42	1.65	0.42	n.a	0.27	0.0282	0.27	0.0300	n.a	n.a	1.00	n.a	0.52	0.0145	9.65%	163	
MYL	84	1,134	2,317	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	13.10%	135	11.90%	\$1.563	\$211	\$0.093	1.39	1.86	0.61	19.49	1.56	0.0269	0.79	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	4.37%	179	
NBR	68	836	1,480	0	0.00%	0	0.00%	0	0.00%	0	0.00%	36	52.94%	474	56.70%	\$2.781	\$1,318	\$0.092	0.15	2.42	0.15	n.a	0.26	0.0411	0.00	0.0209	0.00	0.0283	0.00	0.0226	n.a	n.a	8.62%	242	
NEM	1,238	13,234	20,062	0	0.00%	0	0.00%	0	0.00%	0	0.00%	911	73.59%	9,209	69.59%	\$2.899	\$26,698	\$0.044	0.84	3.58	0.20	23.85	0.96	0.0304	0.35	0.0297	2.97	0.0307	0.11	0.0236	0.00	0.0205	10.20%	1,570	
NFLX	444	3,766	8,282	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	0.68%	90	2.39%	\$1.222	\$110	\$0.113	6.75	6.85	0.54	23.24	5.80	0.0150	9.18	0.0100	14.09	n.a	9.50	n.a	n.a	n.a	8.07%	769	
NKE	65	497	810	0	0.00%	0	0.00%	0	0.00%	0	0.00%	39	60.00%	303	60.97%	\$4.099	\$1,242	\$0.112	1.14	3.57	0.12	15.94	1.22	0.0376	0.00	0.0700	n.a	n.a	n.a	n.a	n.a	n.a	6.66%	144	
NOC	22	262	297	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	40.91%	121	46.18%	\$2.496	\$302	\$0.082	0.97	2.81	0.97	n.a	1.25	0.0274	n.a	n.a	0.00	0.0225	n.a	n.a	n.a	n.a	n.a	11.55%	93
NOK	306	8,279	9,648	0	0.00%	0	0.00%	0	0.00%	0	0.00%	237	77.45%	7,218	87.18%	\$2.459	\$17,751	\$0.064	0.21	3.66	0.08	30.00	0.62	0.0300	0.04	0.0174	0.66	n.a	0.00	0.0217	0.04	0.0237	10.02%	968	
NOVL	48	1,393	1,851	0	0.00%	0	0.00%	0	0.00%	0	0.00%	23	47.92%	515	36.97%	\$1.913	\$985	\$0.057	0.35	1.84	0.35	n.a	0.15	0.0207	0.11	0.0204	0.65	0.0149	n.a	n.a	n.a	n.a	n.a	4.88%	258
NPSP	5	40	40	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.145	0.53	0.53	0.53	n.a	0.53	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	2.38%	7
NSM	108	1,406	1,660	0	0.00%	0	0.00%	0	0.00%	0	0.00%	81	75.00%	1,050	74.68%	\$2.356	\$2,474	\$0.045	0.39	3.29	0.12	17.36	0.71	0.0260	0.16	0.0218	0.00	0.0152	0.00	0.0249	n.a	n.a	8.36%	229	
NTAP	146	2,491	4,280	0	0.00%	0	0.00%	0	0.00%	0	0.00%	66	45.21%	1,088	43.68%	\$2.726	\$2,966	\$0.074	0.35	2.07	0.26	18.15	0.63	0.0244	0.20	0.0201	n.a	n.a	0.00	0.0200	0.17	0.0329	6.31%	430	
NTES	178	994	2,130	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	5.62%	19	1.91%	\$3.684	\$70	\$0.119	1.14	1.22	0.44	27.23	1.20	0.0368	0.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.45%	270
NVDA	1,099	10,873	15,856	0	0.00%	0	0.00%	0	0.00%	0	0.00%	796	72.43%	7,766	71.42%	\$2.652	\$20,599	\$0.043	0.69	3.50	0.25	22.36	0.84	0.0242	0.61	0.0279	0.00	0.0196	0.00	0.0412	n.a	n.a	11.10%	1,514	
NVLS	122	1,653	2,221	0	0.00%	0	0.00%	0	0.00%	0	0.00%	81	66.39%	1,120	67.76%	\$2.696	\$3,020	\$0.051	0.13	2.82	0.13	n.a	0.20	0.0284	0.00	0.0243	0.00	0.0327	0.00	0.0200	n.a	n.a	6.60%	311	
NWAC	9	69	174	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.245	0.33	0.33	0.33	n.a	0.33	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.64%	28
NXTL	113	1,144	2,420	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	2.65%	16	1.40%	\$1.625	\$26	\$0.087	0.52	0.58	0.40	14.00	0.61	0.0163	0.19	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	3.76%	265
OIH	661	6,653	8,913	0	0.00%	0	0.00%	0	0.00%	0	0.00%	446	67.47%	4,152	62.41%	\$2.622	\$10,885	\$0.069	0.32	2.74	0.32	n.a	0.24	0.0293	0.55	0.0185	0.00	0.0130	0.20	0.0447	0.27	0.0198	5.80%	1,085	
OMC	14	185	428	0	0.00%	0	0.00%	0	0.00%	0	0.00%	5	35.71%	109	58.92%	\$2.119	\$231	\$0.206	0.18	2.54	0.18	n.a	0.39	0.0344	n.a	n.a	n.a	n.a	0.00	0.0200	n.a	n.a	12.84%	111	
ORCL	270	7,936	11,350	0	0.00%	0	0.00%	0	0.00%	0	0.00%	148	54.81%	4,161	52.43%	\$2.382	\$9,913	\$0.046	0.79	2.88	0.29	23.65	1.57	0.0260	1.89	0.0202	0.63	n.a	0.09	0.0124	0.33	0.0258	8.57%	1,373	
OSIP	78	913	1,620	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	7.69%	140	15.33%	\$2.143	\$300	\$0.108	2.71	3.33	0.48	18.82	1.30	0.0133	0.00	0.0236	n.a	n.a	17.00	n.a	n.a	n.a	n.a	3.69%	188
OVTI	192	1,367	2,866	0	0.00%	0	0.00%	0	0.00%	0	0.00%	111	57.81%	691	50.55%	\$3.810	\$2,633	\$0.073	0.35	2.35	0.23	31.00	0.41	0.0331	0.14	0.0576	0.00	0.0300	n.a	n.a	n.a	n.a	n.a	4.76%	189
PCG	20	444	500	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	55.00%	356	80.18%	\$1.185	\$422	\$0.085	0.42	3.63	0.13	26.00	1.58	0.0320	0.00	0.0100	n.a	n.a	0.00	0.0100	0.00	0.0100	16.16%	67	
PCLN	83	682	867	0	0.00%	0	0.00%	0	0.00%	0	0.00%	35	42.17%	207	30.35%	\$2.807	\$581	\$0.101	0.29	1.48	0.29	n.a	0.28	0.0294	0.32	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	n.a	3.74%	117
PD	585	3,707	5,422	0	0.00%	0	0.00%	0	0.00%	0	0.00%	456	77.95%	2,630	70.95%	\$4.409	\$11,596	\$0.095	0.79	3.59	0.24	24.16	0.93	0.0455	0.12	0.0282	n.a	n.a	n.a	n.a	0.00	0.0500	4.74%	528	
PDLI	158	1,331	1,602	0	0.00%	0	0.00%	0	0.00%	0	0.00%	136	86.08%	1,086	81.59%	\$3.090	\$3,356	\$0.079	0.14	3.38	0.14	n.a	0.20	0.0376	0.00	0.0229	0.00	0.0132	n.a	n.a	n.a	n.a	n.a	11.78%	152
PEP	157	1,640	2,112	0	0.00%	0	0.00%	0	0.00%	0	0.00%	92	58.60%	1,079	65.79%	\$3.033	\$3,273	\$0.067	0.66	3.26	0.15	19.51	1.43	0.0395	0.24	0.0419	0.00	0.0100	0.00	0.0100	n.a	n.a	9.90%	298	
PFE	487	9,813	14,153	0	0.00%	0	0.00%	0	0.00%	0	0.00%	244	50.10%	5,616	57.23%	\$2.077	\$11,666	\$0.041	0.27	2.52	0.22	20.61	0.43	0.0204	0.25	0.0205	0.26	0.0238	0.27	0.0260	0.00	0.0165	3.30%	1,891	

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV
PG	185	1,821	3,569	1	0.54%	52	2.86%	1	0.54%	52	2.86%	10	5.41%	147	8.07%	\$1.986	\$292	\$0.087	5.02	5.35	0.59	31.30	2.84	0.0192	0.29	n.a	1.13	0.0200	0.50	n.a	35.00	n.a	10.51%	809
PHM	327	2,339	3,802	0	0.00%	0	0.00%	0	0.00%	0	0.00%	235	71.87%	1,531	65.46%	\$3.102	\$4,749	\$0.099	0.78	3.35	0.20	26.75	1.04	0.0363	0.00	0.0403	1.00	0.0100	0.00	0.0100	n.a	n.a	8.67%	473
PHS	83	617	717	0	0.00%	0	0.00%	0	0.00%	0	0.00%	65	78.31%	463	75.04%	\$4.043	\$1,872	\$0.092	0.15	3.14	0.15	n.a	0.19	0.0409	0.00	0.0392	n.a	n.a	n.a	n.a	n.a	n.a	3.53%	71
PMCS	25	380	999	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	40.00%	58	15.26%	\$2.086	\$121	\$0.122	0.40	1.00	0.40	n.a	0.44	0.0209	0.37	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.86%	119
PPH	27	531	538	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	59.26%	360	67.80%	\$3.078	\$1,108	\$0.051	0.15	2.85	0.15	n.a	0.19	0.0273	0.28	0.0144	n.a	n.a	n.a	n.a	0.00	0.0400	4.73%	159
PRU	55	457	683	0	0.00%	0	0.00%	0	0.00%	0	0.00%	34	61.82%	201	43.98%	\$3.239	\$651	\$0.082	0.36	2.12	0.15	20.00	0.56	0.0365	0.00	0.0200	n.a	n.a	n.a	n.a	n.a	n.a	18.27%	294
PVN	129	1,420	2,420	0	0.00%	0	0.00%	0	0.00%	0	0.00%	54	41.86%	463	32.61%	\$2.769	\$1,282	\$0.080	1.37	2.66	0.36	25.60	1.66	0.0274	0.65	0.0300	n.a	n.a	0.00	n.a	n.a	n.a	8.74%	300
Q	7	135	186	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	28.57%	24	17.78%	\$2.667	\$64	\$0.067	3.74	4.36	0.57	22.00	6.00	0.0267	n.a	n.a	1.00	n.a	n.a	n.a	n.a	n.a	4.01%	111
QCOM	787	17,131	21,151	0	0.00%	0	0.00%	0	0.00%	0	0.00%	437	55.53%	12,350	72.09%	\$2.496	\$30,826	\$0.050	0.39	3.22	0.20	27.31	0.89	0.0308	0.64	0.0214	0.40	0.0151	0.19	0.0351	0.03	0.0228	11.50%	2,757
QLGC	748	5,450	7,707	0	0.00%	0	0.00%	0	0.00%	0	0.00%	465	62.17%	3,132	57.47%	\$3.034	\$9,504	\$0.055	1.20	3.44	0.40	22.81	1.42	0.0313	0.24	0.0276	0.00	0.0400	0.00	0.0100	n.a	n.a	12.32%	908
QQQQ	10,324	311,214	400,477	2	0.02%	25	8.03E-05	2	0.02%	25	8.03E-05	6,981	67.62%	222,428	71.47%	\$2.085	\$463,795	\$0.033	0.64	3.47	0.22	23.40	1.02	0.0230	0.86	0.0224	0.69	0.0249	0.88	0.0188	0.38	0.0200	9.31%	38,427
RAD	25	680	803	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	40.00%	301	44.26%	\$1.425	\$429	\$0.053	0.84	2.61	0.84	n.a	0.34	0.0186	0.58	0.0163	0.00	0.0100	4.00	n.a	n.a	n.a	7.14%	63
RAI	57	407	819	0	0.00%	0	0.00%	0	0.00%	0	0.00%	19	33.33%	90	22.11%	\$1.356	\$122	\$0.132	2.43	3.31	0.35	24.49	0.50	0.0136	25.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	5.76%	172
RD	33	646	1,032	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	30.30%	359	55.57%	\$2.794	\$1,003	\$0.225	0.34	2.31	0.34	n.a	0.23	0.0162	0.00	0.0200	n.a	n.a	n.a	n.a	0.56	0.0311	6.07%	153
RFMD	22	633	723	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	59.09%	460	72.67%	\$1.600	\$736	\$0.052	1.59	4.50	0.15	23.00	0.24	0.0118	5.75	0.0189	1.00	n.a	0.00	0.0164	n.a	n.a	10.20%	88
RHAT	230	1,809	2,328	0	0.00%	0	0.00%	0	0.00%	0	0.00%	166	72.17%	1,241	68.60%	\$2.297	\$2,850	\$0.051	0.47	3.18	0.27	34.00	0.50	0.0246	0.35	0.0155	0.00	0.0100	n.a	n.a	n.a	n.a	6.48%	225
RIG	183	1,844	2,950	0	0.00%	0	0.00%	0	0.00%	0	0.00%	84	45.90%	675	36.61%	\$3.628	\$2,449	\$0.070	0.72	2.14	0.32	23.97	0.86	0.0373	0.50	0.0500	n.a	n.a	0.00	0.0243	n.a	n.a	7.91%	549
RIMM	2,173	13,999	18,950	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,512	69.58%	7,751	55.37%	\$3.030	\$23,482	\$0.082	0.45	2.61	0.33	18.56	0.44	0.0305	0.39	0.0267	0.85	n.a	0.50	n.a	0.00	n.a	6.74%	2,331
RMBS	475	5,283	8,480	1	0.21%	10	0.19%	0	0.00%	0	0.00%	248	52.21%	2,771	52.45%	\$2.649	\$7,341	\$0.063	1.38	3.45	0.37	21.03	1.65	0.0271	0.65	0.0277	0.37	0.0198	0.00	0.0144	n.a	n.a	14.65%	840
RTN	37	341	345	0	0.00%	0	0.00%	0	0.00%	0	0.00%	22	59.46%	251	73.61%	\$2.378	\$597	\$0.062	0.12	3.24	0.12	n.a	0.17	0.0289	0.00	0.0146	n.a	n.a	n.a	n.a	n.a	n.a	11.96%	74
RYL	120	1,180	1,592	0	0.00%	0	0.00%	0	0.00%	0	0.00%	77	64.17%	754	63.90%	\$3.725	\$2,809	\$0.098	0.17	2.72	0.17	n.a	0.20	0.0485	0.13	0.0238	n.a	n.a	0.00	0.0287	n.a	n.a	9.21%	201
SANM	9	268	527	0	0.00%	0	0.00%	0	0.00%	0	0.00%	3	33.33%	66	24.63%	\$2.333	\$154	\$0.081	0.59	1.57	0.59	n.a	0.14	0.0233	n.a	n.a	0.00	0.0233	n.a	n.a	1.00	n.a	10.52%	99
SAP	27	365	493	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	40.74%	83	22.74%	\$4.036	\$335	\$0.068	0.46	1.37	0.46	n.a	0.27	0.0404	0.73	n.a	n.a	n.a	n.a	n.a	n.a	n.a	7.11%	170
SBC	159	1,302	1,722	0	0.00%	0	0.00%	0	0.00%	0	0.00%	112	70.44%	981	75.35%	\$3.498	\$3,432	\$0.052	0.49	3.48	0.13	19.92	0.71	0.0265	0.40	0.0449	n.a	n.a	0.00	0.0750	0.00	0.0100	8.19%	347
SBUX	962	8,325	13,076	0	0.00%	0	0.00%	0	0.00%	0	0.00%	706	73.39%	5,762	69.21%	\$3.138	\$18,083	\$0.058	0.49	3.24	0.24	19.72	0.63	0.0357	0.21	0.0281	0.00	0.0400	0.21	0.0179	0.00	0.0141	13.39%	1,142
SCH	29	1,131	1,580	0	0.00%	0	0.00%	0	0.00%	0	0.00%	16	55.17%	358	31.65%	\$1.958	\$701	\$0.061	0.35	1.60	0.35	n.a	0.23	0.0325	0.00	0.0200	0.48	n.a	0.00	0.0100	0.67	n.a	12.76%	183
SEBL	229	5,874	13,050	0	0.00%	0	0.00%	0	0.00%	0	0.00%	4	1.75%	1,023	17.42%	\$2.010	\$2,056	\$0.058	1.48	2.18	0.45	22.10	3.17	0.0243	1.78	n.a	0.56	n.a	0.25	n.a	0.17	0.0200	3.22%	1,214
SEE	25	191	251	0	0.00%	0	0.00%	0	0.00%	0	0.00%	11	44.00%	72	37.70%	\$3.597	\$259	\$0.083	0.31	1.82	0.31	n.a	0.31	0.0360	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	20.92%	134
SEPR	159	1,365	2,975	0	0.00%	0	0.00%	0	0.00%	0	0.00%	52	32.70%	260	19.05%	\$4.169	\$1,084	\$0.145	1.45	2.21	0.40	19.10	1.75	0.0402	0.00	0.0500	0.52	n.a	n.a	n.a	n.a	n.a	5.09%	515
SFA	32	450	697	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	31.25%	249	55.33%	\$4.084	\$1,017	\$0.150	0.20	2.41	0.20	n.a	0.36	0.0339	0.00	0.0100	0.00	0.0200	0.00	0.0700	n.a	n.a	5.87%	86
SGP	67	809	1,699	0	0.00%	0	0.00%	0	0.00%	0	0.00%	38	56.72%	508	62.79%	\$2.258	\$1,147	\$0.107	0.49	3.00	0.37	16.33	0.77	0.0213	0.33	0.0251	0.00	0.0300	0.00	0.0200	n.a	n.a	5.54%	339
SHLD	200	2,084	3,310	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.393	1.12	1.12	0.54	26.48	1.23	n.a	0.57	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.91%	1,075

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV
SINA	472	2,361	3,382	0	0.00%	0	0.00%	0	0.00%	0	0.00%	316	66.95%	1,179	49.94%	\$2.838	\$3,346	\$0.071	2.33	4.29	0.26	20.25	2.19	0.0292	0.00	0.0215	16.00	n.a	n.a	n.a	n.a	n.a	7.53%	373
SLB	304	3,965	4,703	0	0.00%	0	0.00%	0	0.00%	0	0.00%	221	72.70%	3,266	82.37%	\$3.065	\$10,011	\$0.043	0.46	3.74	0.09	16.83	1.06	0.0372	0.10	0.0281	0.00	0.1000	0.00	0.0279	0.00	0.0220	8.01%	621
SLR	12	390	430	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	83.33%	371	95.13%	\$1.146	\$425	\$0.044	0.02	3.83	0.02	n.a	0.08	0.0156	0.00	0.0100	n.a	n.a	n.a	n.a	0.00	0.0100	15.22%	38
SMH	1,147	27,728	31,788	0	0.00%	0	0.00%	0	0.00%	0	0.00%	772	67.31%	20,653	74.48%	\$2.647	\$54,670	\$0.036	0.30	3.25	0.20	23.86	0.77	0.0272	0.31	0.0247	0.42	0.0175	0.24	0.0293	0.10	0.0267	9.15%	4,295
SNDK	258	2,298	3,717	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	3.88%	144	6.27%	\$1.472	\$212	\$0.070	2.94	3.19	0.48	20.70	3.01	0.0172	0.42	0.0100	14.00	n.a	n.a	n.a	0.00	n.a	7.17%	439
SNE	34	378	757	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	17.65%	27	7.14%	\$5.185	\$140	\$0.151	0.71	1.00	0.71	n.a	0.53	0.0519	2.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	13.70%	123
SNPS	52	681	803	0	0.00%	0	0.00%	0	0.00%	0	0.00%	33	63.46%	453	66.52%	\$1.993	\$903	\$0.046	0.77	3.44	0.29	33.00	1.22	0.0214	0.48	0.0232	n.a	n.a	0.00	0.0121	n.a	n.a	13.87%	97
SOHU	112	667	744	0	0.00%	0	0.00%	0	0.00%	0	0.00%	86	76.79%	451	67.62%	\$2.656	\$1,198	\$0.048	0.15	2.84	0.15	n.a	0.17	0.0252	0.00	0.0333	n.a	n.a	n.a	n.a	n.a	n.a	5.97%	151
SOV	28	495	912	0	0.00%	0	0.00%	0	0.00%	0	0.00%	8	28.57%	111	22.42%	\$2.351	\$261	\$0.087	0.23	1.13	0.23	n.a	0.22	0.0235	0.25	n.a	n.a	n.a	n.a	n.a	n.a	n.a	8.68%	120
SPY	2,462	46,463	53,057	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,684	68.40%	32,025	68.93%	\$2.391	\$76,587	\$0.052	1.16	3.90	0.27	25.72	2.06	0.0286	1.36	0.0266	3.30	0.0261	2.16	0.0257	0.13	0.0202	10.06%	14,338
STJ	45	265	285	0	0.00%	0	0.00%	0	0.00%	0	0.00%	35	77.78%	140	52.83%	\$3.086	\$432	\$0.076	0.29	2.37	0.29	n.a	0.23	0.0309	0.51	n.a	n.a	n.a	n.a	n.a	n.a	n.a	9.13%	50
STX	124	2,213	2,471	0	0.00%	0	0.00%	0	0.00%	0	0.00%	78	62.90%	1,711	77.32%	\$2.259	\$3,865	\$0.057	0.27	3.32	0.27	n.a	0.34	0.0271	0.09	0.0212	1.13	0.0234	n.a	n.a	0.00	0.0200	6.81%	289
SUNW	109	2,897	4,674	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	1.83%	35	1.21%	\$1.000	\$35	\$0.046	2.12	2.16	0.48	22.36	5.47	0.0100	2.16	n.a	0.00	n.a	0.50	n.a	0.66	n.a	10.06%	682
SUPG	5	52	117	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.091	12.31	12.31	0.00	21.33	12.31	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.68%	8
SWY	28	733	1,044	0	0.00%	0	0.00%	0	0.00%	0	0.00%	12	42.86%	174	23.74%	\$5.132	\$893	\$0.062	0.43	1.38	0.43	n.a	0.37	0.0666	0.64	n.a	0.00	n.a	0.00	0.0400	n.a	n.a	9.62%	205
SYMC	458	11,642	16,561	1	0.22%	10	0.09%	0	0.00%	0	0.00%	193	42.14%	7,450	63.99%	\$2.349	\$17,498	\$0.039	0.25	2.78	0.25	n.a	0.47	0.0235	0.48	0.0195	0.29	0.0206	0.00	0.0182	0.00	0.0255	6.58%	1,377
T	20	154	181	1	5.00%	10	6.49%	1	5.00%	10	6.49%	6	30.00%	72	46.75%	\$2.889	\$208	\$0.071	2.51	4.38	0.51	22.43	3.16	0.0130	0.00	0.0488	n.a	n.a	n.a	n.a	n.a	n.a	2.51%	25
TASR	118	1,708	2,267	0	0.00%	0	0.00%	0	0.00%	0	0.00%	2	1.69%	250	14.64%	\$1.000	\$250	\$0.059	1.11	1.70	0.39	25.00	1.82	n.a	0.46	0.0100	n.a	n.a	0.00	n.a	0.00	0.0100	2.44%	562
TE	30	361	406	0	0.00%	0	0.00%	0	0.00%	0	0.00%	17	56.67%	152	42.11%	\$2.375	\$361	\$0.072	0.39	2.06	0.39	n.a	0.27	0.0238	0.70	n.a	n.a	n.a	n.a	n.a	n.a	n.a	6.94%	105
TER	13	429	590	0	0.00%	0	0.00%	0	0.00%	0	0.00%	7	53.85%	286	66.67%	\$1.077	\$308	\$0.067	0.23	2.90	0.23	n.a	0.00	0.0169	1.00	n.a	n.a	n.a	n.a	n.a	0.00	0.0100	12.44%	81
TGT	185	1,784	2,733	0	0.00%	0	0.00%	0	0.00%	0	0.00%	133	71.89%	1,214	68.05%	\$3.557	\$4,318	\$0.065	0.54	3.26	0.14	20.86	0.91	0.0418	0.00	0.0301	0.00	0.0600	0.00	0.0100	0.00	0.0300	10.44%	466
THC	35	727	1,107	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	37.14%	201	27.65%	\$2.692	\$541	\$0.059	0.57	1.68	0.37	15.00	0.73	0.0412	0.49	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	2.88%	113
TIVO	22	281	360	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.067	0.40	0.40	0.40	n.a	0.34	n.a	0.50	n.a	n.a	n.a	n.a	n.a	n.a	n.a	1.39%	56
TLAB	11	259	303	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	54.55%	45	17.37%	\$1.667	\$75	\$0.058	0.73	1.39	0.73	n.a	0.13	0.0167	1.00	n.a	1.00	n.a	n.a	n.a	n.a	n.a	6.57%	67
TMX	30	325	428	0	0.00%	0	0.00%	0	0.00%	0	0.00%	13	43.33%	138	42.46%	\$3.732	\$515	\$0.060	0.25	1.94	0.25	n.a	0.36	0.0415	0.00	0.0300	n.a	n.a	n.a	n.a	n.a	n.a	11.36%	397
TOY	12	117	206	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	n.a	\$0	\$0.214	2.66	2.66	0.51	18.43	3.23	n.a	1.00	n.a	n.a	n.a	n.a	n.a	n.a	n.a	0.71%	22
TSM	34	541	816	0	0.00%	0	0.00%	0	0.00%	0	0.00%	10	29.41%	227	41.96%	\$3.709	\$842	\$0.073	0.41	2.09	0.41	n.a	0.48	0.0195	0.00	0.0500	n.a	n.a	0.53	0.0300	n.a	n.a	9.06%	106
TTWO	180	518	558	0	0.00%	0	0.00%	0	0.00%	0	0.00%	155	86.11%	391	75.48%	\$2.304	\$901	\$0.063	0.19	3.21	0.13	16.50	0.22	0.0250	0.00	0.0100	n.a	n.a	n.a	n.a	n.a	n.a	5.94%	105
TWX	177	4,668	6,695	0	0.00%	0	0.00%	0	0.00%	0	0.00%	120	67.80%	2,782	59.60%	\$1.728	\$4,806	\$0.043	0.21	2.58	0.18	15.00	0.30	0.0191	0.17	0.0188	0.16	0.0200	0.37	0.0166	0.00	0.0148	4.54%	821
TXN	345	12,107	15,302	0	0.00%	0	0.00%	0	0.00%	0	0.00%	184	53.33%	8,846	73.07%	\$3.729	\$32,991	\$0.040	0.12	3.04	0.12	n.a	0.25	0.0272	0.39	0.0208	0.45	0.0154	0.10	0.0181	0.00	0.0418	9.29%	1,737
TXU	499	3,605	4,781	0	0.00%	0	0.00%	0	0.00%	0	0.00%	351	70.34%	2,325	64.49%	\$4.505	\$10,473	\$0.085	0.38	2.90	0.35	26.50	0.43	0.0432	0.29	0.0568	0.00	0.0243	n.a	n.a	0.00	0.0500	2.73%	652
TYC	292	4,484	6,668	0	0.00%	0	0.00%	0	0.00%	0	0.00%	119	40.75%	2,145	47.84%	\$1.736	\$3,724	\$0.061	0.67	2.57	0.29	46.32	1.03	0.0205	0.24	0.0114	0.65	n.a	0.00	0.0190	0.00	0.0100	3.73%	827

BOX EXECUTION QUALITY, MAY 05

Class	Orders	Contracts	Total Contracts	Orders Unfav. (ALL)	Orders Unfav. % (ALL)	Contracts Unfav. (ALL)	Contracts Unfav. % (ALL)	Orders Unfav. (Limited)	Orders Unfav. % (Limited)	Contracts Unfav. (Limited)	Contracts Unfav. % (Limited)	Orders Improved	Orders Improved %	Contracts Improved	Contracts Improved %	Average Improvement	Total Improvement	Average Effective Spread	Time (average)	Time (average with 3 second PIPs)	Time (average without IML)	Time (average IML only)	Time (25 contracts or less)	Improvement \$ (25 contracts or less)	Time (26 - 50 contracts)	Improvement \$ (26 - 50 contracts)	Time (51 - 75 contracts)	Improvement \$ (51 - 75 contracts)	Time (76 - 100 contracts)	Improvement \$ (76 - 100 contracts)	Time (101 or more contracts)	Improvement \$ (101 or more contracts)	BOX/OCC Market Share	BOX OCC ADV	
UNH	407	2,099	3,450	0	0.00%	0	0.00%	0	0.00%	0	0.00%	286	70.27%	1,460	69.56%	\$3.957	\$5,777	\$0.079	0.27	3.05	0.26	21.00	0.22	0.0421	0.56	0.0267	n.a	n.a	n.a	n.a	n.a	n.a	7.18%	503	
UNTD	53	1,067	1,182	0	0.00%	0	0.00%	0	0.00%	0	0.00%	28	52.83%	609	57.08%	\$1.305	\$795	\$0.068	0.68	2.52	0.68	n.a	0.51	0.0188	0.29	0.0128	0.00	0.0100	n.a	n.a	4.00	n.a	7.50%	113	
UPS	279	4,208	5,611	0	0.00%	0	0.00%	0	0.00%	0	0.00%	190	68.10%	2,874	68.30%	\$2.689	\$7,727	\$0.050	0.25	2.96	0.21	18.78	0.29	0.0283	0.29	0.0234	0.22	0.0271	0.00	0.0291	0.00	0.0200	10.17%	1,148	
USB	10	178	188	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	60.00%	61	34.27%	\$2.000	\$122	\$0.080	0.73	1.93	0.73	n.a	0.00	0.0297	1.00	0.0100	n.a	n.a	1.00	n.a	n.a	n.a	n.a	16.08%	356
USG	1,411	9,158	10,854	1	0.07%	23	0.25%	0	0.00%	0	0.00%	1,118	79.23%	6,176	67.44%	\$3.012	\$18,603	\$0.150	1.89	4.54	0.27	24.71	1.48	0.0317	2.80	0.0194	41.00	n.a	n.a	n.a	n.a	n.a	7.01%	821	
UTSI	241	3,591	4,277	0	0.00%	0	0.00%	0	0.00%	0	0.00%	140	58.09%	1,829	50.93%	\$2.248	\$4,112	\$0.054	0.33	2.35	0.23	21.88	0.48	0.0296	0.27	0.0148	0.66	0.0100	0.00	0.0270	0.00	0.0100	5.39%	513	
UTX	293	2,770	3,434	0	0.00%	0	0.00%	0	0.00%	0	0.00%	205	69.97%	2,004	72.35%	\$3.963	\$7,941	\$0.063	0.59	3.47	0.25	23.21	0.81	0.0386	0.05	0.0477	1.39	0.0294	0.00	0.0356	n.a	n.a	12.53%	828	
VIAB	35	899	1,732	0	0.00%	0	0.00%	0	0.00%	0	0.00%	15	42.86%	139	15.46%	\$3.396	\$472	\$0.129	0.33	0.95	0.33	n.a	0.21	0.0340	0.38	n.a	n.a	n.a	n.a	n.a	n.a	n.a	4.48%	325	
VLO	2,612	22,951	28,550	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1,754	67.15%	15,360	66.93%	\$3.461	\$53,156	\$0.066	0.64	3.24	0.31	21.73	0.59	0.0368	0.43	0.0291	4.18	0.0312	0.08	0.0201	0.63	0.0718	10.71%	2,903	
VOD	29	1,266	1,682	0	0.00%	0	0.00%	0	0.00%	0	0.00%	1	3.45%	10	0.79%	\$1.000	\$10	\$0.073	0.64	0.67	0.64	n.a	0.36	0.0100	0.74	n.a	n.a	n.a	0.67	n.a	n.a	n.a	16.61%	246	
VRSN	196	2,190	2,945	0	0.00%	0	0.00%	0	0.00%	0	0.00%	122	62.24%	1,498	68.40%	\$3.529	\$5,286	\$0.058	0.81	3.53	0.10	20.17	1.18	0.0345	0.00	0.0516	0.00	0.0100	0.00	0.0200	0.00	0.0300	10.30%	274	
VRTS	121	1,202	1,596	0	0.00%	0	0.00%	0	0.00%	0	0.00%	54	44.63%	549	45.67%	\$1.732	\$951	\$0.069	0.39	2.17	0.39	n.a	0.47	0.0206	0.00	0.0152	n.a	n.a	n.a	n.a	0.00	0.0100	3.54%	264	
VSH	19	393	643	0	0.00%	0	0.00%	0	0.00%	0	0.00%	6	31.58%	95	24.17%	\$2.263	\$215	\$0.053	0.45	1.41	0.45	n.a	0.60	0.0388	0.50	0.0100	0.00	0.0270	n.a	n.a	n.a	n.a	9.26%	93	
VZ	155	2,782	3,586	0	0.00%	0	0.00%	0	0.00%	0	0.00%	89	57.42%	1,241	44.61%	\$1.952	\$2,422	\$0.056	0.30	2.08	0.29	36.00	0.25	0.0176	0.30	0.0248	0.52	n.a	0.35	0.0198	0.00	0.0100	4.12%	725	
WAG	131	1,459	1,677	0	0.00%	0	0.00%	0	0.00%	0	0.00%	109	83.21%	1,170	80.19%	\$2.931	\$3,429	\$0.055	0.68	3.86	0.08	24.67	1.27	0.0304	0.00	0.0380	0.00	0.0198	n.a	n.a	0.00	0.0200	12.17%	285	
WB	73	1,182	1,597	0	0.00%	0	0.00%	0	0.00%	0	0.00%	51	69.86%	783	66.24%	\$2.153	\$1,686	\$0.051	1.30	3.88	0.12	50.00	0.16	0.0332	3.84	0.0124	0.00	n.a	0.00	0.0136	0.00	0.0100	10.57%	362	
WFC	48	837	999	0	0.00%	0	0.00%	0	0.00%	0	0.00%	34	70.83%	639	76.34%	\$1.944	\$1,242	\$0.046	0.57	3.62	0.09	33.33	1.66	0.0276	0.00	0.0100	n.a	n.a	0.00	0.0200	0.00	0.0100	8.98%	414	
WM	276	4,234	6,426	0	0.00%	0	0.00%	0	0.00%	0	0.00%	152	55.07%	2,431	57.42%	\$2.763	\$6,718	\$0.070	0.90	3.15	0.18	19.74	0.91	0.0317	0.09	0.0313	0.00	0.0369	6.67	0.0200	0.19	0.0190	15.40%	891	
WMB	166	2,548	4,886	0	0.00%	0	0.00%	0	0.00%	0	0.00%	76	45.78%	1,239	48.63%	\$2.034	\$2,520	\$0.059	1.38	3.28	0.37	18.74	1.06	0.0237	1.97	0.0190	4.95	0.0102	0.23	0.0195	n.a	n.a	9.59%	544	
WMT	397	17,525	30,139	0	0.00%	0	0.00%	0	0.00%	0	0.00%	169	42.57%	4,935	28.16%	\$1.486	\$7,334	\$0.057	0.36	1.48	0.35	17.14	0.30	0.0248	0.35	0.0201	0.00	0.0100	0.53	0.0176	0.33	0.0103	11.52%	3,998	
WYE	64	596	1,066	0	0.00%	0	0.00%	0	0.00%	0	0.00%	25	39.06%	224	37.58%	\$4.638	\$1,039	\$0.096	1.56	3.06	0.35	29.20	2.32	0.0416	0.37	0.0550	n.a	n.a	n.a	n.a	n.a	n.a	5.94%	271	
X	375	4,297	6,755	0	0.00%	0	0.00%	0	0.00%	0	0.00%	235	62.67%	2,297	53.46%	\$3.407	\$7,826	\$0.074	0.36	2.47	0.28	16.00	0.35	0.0395	0.46	0.0191	0.50	0.0100	0.33	0.0307	0.00	n.a	4.71%	807	
XLNX	186	4,189	5,123	0	0.00%	0	0.00%	0	0.00%	0	0.00%	142	76.34%	3,716	88.71%	\$2.441	\$9,072	\$0.055	0.09	3.60	0.09	n.a	0.12	0.0251	0.21	0.0269	0.00	0.0200	0.44	0.0282	0.00	0.0231	10.38%	515	
XMSR	513	3,960	6,860	0	0.00%	0	0.00%	0	0.00%	0	0.00%	349	68.03%	1,973	49.82%	\$3.558	\$7,019	\$0.063	3.34	5.32	0.24	22.37	1.98	0.0348	4.32	0.0434	0.00	n.a	16.72	n.a	n.a	n.a	5.98%	531	
XOM	819	12,845	15,578	0	0.00%	0	0.00%	0	0.00%	0	0.00%	598	73.02%	7,637	59.46%	\$2.148	\$16,403	\$0.050	0.31	2.64	0.26	21.82	0.35	0.0278	0.25	0.0256	0.48	0.0100	0.16	0.0194	0.32	0.0128	8.64%	2,685	
XRX	24	517	796	0	0.00%	0	0.00%	0	0.00%	0	0.00%	9	37.50%	241	46.62%	\$1.656	\$399	\$0.067	0.30	2.16	0.30	n.a	0.35	0.0148	0.28	0.0168	n.a	n.a	n.a	n.a	n.a	n.a	10.62%	267	
YHOO	558	12,191	15,319	0	0.00%	0	0.00%	0	0.00%	0	0.00%	324	58.06%	8,647	70.93%	\$2.459	\$21,261	\$0.037	0.67	3.49	0.19	57.90	0.29	0.0278	0.41	0.0285	0.10	0.0237	4.85	0.0201	0.03	0.0229	7.10%	1,980	