

## APPENDIX B

Table with Rule 11Ac1-5 Sample Statistics for a Single Security “A” in May 2001

F1	F2	F3	F4	F5	F6	F7	F8	F9	F10	F11	F12	F13	F14	F15	F16	F17	F18	F19	F20	F21	F22	F23	F24	F25	F26
T	MM1	200105	A	11	21	106	22200	400	21500	300	19200	1300	800	300	200	.0463	.0852	1900	.0389	12.4	18800	6.3	1100	.0521	25.7
T	MM1	200105	A	11	22																				
T	MM1	200105	A	11	23																				
T	MM1	200105	A	11	24																				
T	MM1	200105	A	12	21																				
T	MM1	200105	A	12	22																				
T	MM1	200105	A	12	23																				
T	MM1	200105	A	12	24																				
T	MM1	200105	A	13	21																				
T	MM1	200105	A	13	22																				
T	MM1	200105	A	13	23																				
T	MM1	200105	A	13	24																				
T	MM1	200105	A	14	21																				
T	MM1	200105	A	14	22																				
T	MM1	200105	A	14	23																				
T	MM1	200105	A	14	24																				
T	MM1	200105	A	15	21																				
T	MM1	200105	A	15	22																				
T	MM1	200105	A	15	23																				
T	MM1	200105	A	15	24																				

F1: Designated Participant Code  
 F2: Market Center Code  
 F3: Date  
 F4: Security Ticker Symbol  
 F5: Order Type Code  
 F6: Order Size Code  
 F7: Total Covered Orders  
 F8: Total Covered Shares  
 F9: Cancelled Shares

F10: Market Center Executed Shares  
 F11: Away Executed Shares  
 F12: Shares from 0 to 9 Seconds  
 F13: Shares from 10 to 29 Seconds  
 F14: Shares from 30 to 59 Seconds  
 F15: Shares from 60 to 299 Seconds  
 F16: Shares from 5 to 30 Minutes  
 F17: Average Realized Spread (\$)  
 F18: Average Effective Spread (\$)

F19: Price-Improved Shares  
 F20: Price Improved Average Amount (\$)  
 F21: Price Improved Average Time (seconds)  
 F22: At-the Quote Shares  
 F23: At-the-Quote Average Time (seconds)  
 F24: Outside-the-Quote Shares  
 F25: Outside-the-Quote Average Amount (\$)  
 F26: Outside-the-Quote Average Time (seconds)

