

Rule 605 Column Fields

<u>Column Title</u>	<u>Description</u>
Exchange	exchange by participant identification code
Firm	firm by market center code
Month	month of trading
Symbol	security symbol
Order Type	order type by order type codes
Order Size	order size by order size codes
Orders Total	number of covered shares
Shares Total	number of shares of covered orders
Shares Cancelled	number of shares of covered orders cancelled prior to execution
Shares Filled	number of shares of covered orders executed at the receiving market center
Shares Routed	number of shares of covered orders executed at any other venue
Shares 0-9 Seconds	number of shares of covered orders executed in 0-9 seconds after time of order receipt
Shares 10-29 Seconds	number of shares of covered orders executed in 10-29 seconds after time of order receipt
Shares 30-59 Seconds	number of shares of covered orders executed in 30-59 seconds after time of order receipt
Shares 60-299 Seconds	number of shares of covered orders executed in 60-299 seconds after time of order receipt
Shares 5-30 Minutes	number of shares of covered orders executed in 5-30 minutes after time of order receipt
Share Average Realized Spread	in dollars, to four decimal places

Share Average Effective Spread	in dollars, to four decimal places
Shares with Price Improvement	number of shares showing price improvement
Share-Weighted Average Amount per Share with Price Improvement	in dollars, to four decimal places
Share-Weighted Average Speed per Share with Price Improvement	in seconds, to one decimal place
Shares at Quote	number of shares of covered orders executed at the quote
Share-Weighted Average Speed per Share at Quote Shares outside Quote	in seconds, to one decimal place
Shares outside Quote	number of shares of covered orders executed outside the quote
Share-Weighted Average Amount per Share of Price outside Quote	in dollars, to four decimal places
Share-Weighted Average Speed per Share outside Quote	in seconds, to one decimal place