

### SUMMARY OF CTI STATISTICS FOR S & P 500

MONTH/ YEAR	% OF OPEN OUTCRY				% OF GLOBEX				COMBINED-Open Outcry & Globex			
	CTI 1	CTI 2	CTI 3	CTI 4	CTI 1	CTI 2	CTI 3	CTI 4	CTI 1	CTI 2	CTI 3	CTI 4
Jan-96	48.91	5.25	4.49	41.35	INFORMATION NOT AVAILABLE				CANNOT COMPUTE SINCE % OF GLOBEX TRADES ARE NOT OBTAINABLE			
Feb-96	47.38	5.24	5.43	41.95								
Mar-96	42.35	5.34	5.46	46.85								
Apr-96	49.29	5.39	5.37	39.94								
May-96	47.43	5.72	5.08	41.77								
Jun-96	42.84	5.50	6.61	45.04								
Jul-96	47.55	5.77	4.48	42.20								
Aug-96	47.53	6.17	5.52	40.77								
Sep-96	43.71	6.04	6.61	43.64								
Oct-96	50.94	5.74	5.06	38.27								
Nov-96	48.59	6.56	5.32	39.54								
Dec-96	40.83	7.27	5.72	46.17								
Jan-97	50.6	5.08	4.48	39.84	37.08	4.93	0.02	57.97	50.19	5.07	4.35	40.39
Feb-97	48.07	5.09	4.98	41.86	36.71	3.91	0.05	59.33	47.81	5.07	4.87	42.26
Mar-97	42.8	4.92	5.21	47.07	31.21	4.83	0.31	63.66	42.58	4.91	5.12	47.38
Apr-97	48.58	4.32	3.76	43.34	34.27	4.43	0.28	61.01	48.15	4.32	3.66	43.87
May-97	48.13	4.11	4.09	43.67	37.34	3.75	0.13	58.78	47.83	4.10	3.98	44.10
Jun-97	41.56	5.12	5.64	47.68	39.75	5.72	0.10	54.43	41.52	5.13	5.53	47.82
Jul-97	46.76	4.16	3.83	45.25	38.29	6.26	0.10	55.34	46.53	4.21	3.73	45.53
Aug-97	45.23	4.88	3.79	46.08	29.97	5.42	0.05	64.57	44.73	4.90	3.67	46.68
Sep-97	42.05	4.64	4.78	48.53	30.86	5.57	0.10	63.48	41.82	4.66	4.68	48.84
Oct-97	47.44	4.09	3.66	44.81	25.77	4.21	0.11	69.91	46.60	4.10	3.52	45.78
Nov-97	44.63	4.25	4.08	47.04	24.80	4.14	0.14	70.92	43.80	4.24	3.91	48.04
Dec-97	39.06	5.36	5.76	49.82	28.41	4.78	0.09	66.72	38.81	5.35	5.63	50.21
Jan-98	48.42	3.92	4.09	43.56	29.91	4.08	0.10	65.91	47.85	3.93	3.97	44.24
Feb-98	47.53	3.76	4.70	44.02	28.12	4.73	0.28	66.87	46.78	3.80	4.52	44.90
Mar-98	39.82	4.66	6.07	49.45	25.88	5.08	0.22	68.82	39.45	4.67	5.92	49.96
Apr-98	47.44	3.58	4.26	44.73	25.50	4.84	0.28	69.39	46.55	3.63	4.07	45.73
May-98	46.03	4.06	4.40	45.50	29.29	4.90	0.21	65.60	45.38	4.10	4.24	46.28
Jun-98	41.60	5.96	5.63	46.80	23.47	5.47	0.20	70.86	41.17	5.95	5.51	47.37

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Jul-98	47.85	4.21	3.80	44.15	23.06	5.91	0.10	70.92	47.12	4.26	3.69	44.94
Aug-98	45.52	4.06	3.86	46.56	24.70	7.36	0.19	67.75	44.50	4.22	3.68	47.59
Sep-98	41.18	3.81	4.83	50.17	24.12	7.22	0.11	68.55	40.38	3.97	4.61	51.04
Oct-98	47.19	3.27	3.54	45.99	22.30	9.07	0.01	68.63	46.48	3.44	3.44	46.62
Nov-98	46.46	3.23	4.34	45.97	20.92	10.19	0.04	68.85	45.53	3.48	4.19	46.80