

INFORMATIONAL

Exchange Act Rule 11Ac1-5

Member Obligations To Provide Statistical Information About Order Executions Under Rule 11Ac1-5 of the Securities Exchange Act of 1934

SUGGESTED ROUTING

The Suggested Routing function is meant to aid the reader of this document. Each NASD member firm should consider the appropriate distribution in the context of its own organizational structure.

- Executive Representatives
- Legal & Compliance
- Operations
- Senior Management

KEY TOPICS

- Exchange Act Rule 11Ac1-5
- Disclosure of Order Execution

Executive Summary

On November 17, 2000, the Securities and Exchange Commission (SEC) adopted Exchange Act Rule 11Ac1-5 ("Rule"), which requires "market centers" that trade national market system securities to make available standardized, monthly reports containing statistical information about "covered order" executions. The Rule is intended to promote visibility and competition in order execution quality, particularly with respect to execution price and speed.

The Rule defines a market center as "any exchange market maker, OTC market maker, alternative trading system, national securities exchange, or national securities association." In order to establish uniform reporting procedures between market centers, the Rule directs national securities exchanges and the National Association of Securities Dealers, Inc. (NASD®) to submit for approval by the SEC a joint national market system plan. The plan must be submitted no later than February 15, 2001. A proposed plan (Attachment A) has been drafted, but has not yet been submitted to the SEC for approval. As further detailed in this *Notice*, the first phase-in of securities subject to the Rule will begin on April 2, 2001.

Questions/Further Information

Questions concerning this *Notice* may be directed to Kathleen O'Mara, Assistant General Counsel, or Philip Shaikun, Assistant General Counsel, Office of General Counsel, NASD Regulation, at (202) 728-8071.

Background and Information

In an effort to increase visibility

of execution quality and promote competition in the securities markets, the SEC on November 17, 2000 adopted Exchange Act Rules 11Ac1-5 (Attachment B) and 11Ac1-6.¹ Generally, the rules seek to improve the ability of public investors to monitor orders after they are submitted to a broker/dealer for execution. Rule 11Ac1-5 requires "market centers" to prepare and make publicly available monthly reports in electronic form that categorize order executions and include statistical data about execution quality. The Rule defines a market center as "any exchange market maker, OTC market maker, alternative trading system, national securities exchange, or national securities association." The Rule requires market centers to prepare reports on "covered orders" in national market system securities that it receives from any person.² A covered order is defined in the Rule as

any market order or any limit order (including immediate-or-cancel orders) received by a market center during regular trading hours at a time when a consolidated best bid and offer is being disseminated, and, if executed, is executed during regular trading hours, but shall exclude any order for which the customer requests special handling for execution, including, but not limited to, orders to be executed at a market opening or closing price, orders submitted with stop prices, orders to be executed only at their full size, orders to be executed on a particular type of tick or bid, orders submitted on a "not held" basis, orders for other than regular settlement, and orders to be executed at prices unrelated to the market price at the time of execution.

To facilitate cross-market comparisons, the Rule establishes and defines uniform measures of execution quality, among them effective spread, rate of price improvement and disimprovement, fill rate, and execution speed.³

The Rule requires the market center reports to be categorized by individual security, order type, and order size. The Rule sets forth five order types (market, marketable limit, inside-the-quote limit, at-the-quote limit, and near-the-quote limit) and four order sizes (100-499 shares, 500-1999, 2000-4999, and 5000 or more). For each of the categories, the Rule further requires specific columns of statistical information related to execution quality. Members should refer directly to the Rule for the specific information required. The text of the Rule can be found in Attachment B of this *Notice*.

The Rule also directs the self-regulatory organizations (SROs) to submit a joint plan to the SEC that sets forth procedures and standards for market centers to produce publicly available monthly reports in a readily accessible, uniform, and usable electronic format. The plan must be submitted to the SEC by February 15, 2001. View Attachment A to this Notice for the text of the currently proposed plan. However, members should be advised that the plan

could change before it is submitted to the SEC. Moreover, the SEC has indicated that it will publish the plan for notice and comment before final approval. We anticipate that the plan will receive final SEC approval prior to the compliance date of April 2, 2001.⁴

The proposed plan obligates each market center to make its files available for downloading on an Internet site. Each market center must notify its “designated participant” – either a national securities exchange or the NASD – of a hyperlink to the Internet site where its files can be found and downloaded. Each designated participant is further required to maintain an Internet site where links to files for all of its responsible market centers can be accessed. An entity that acts as a market maker in different trading venues (e.g., as a specialist on an exchange and as an over-the-counter (OTC) market maker) will be considered a separate market center for each of those trading venues. As such, the entity should arrange for a separate designated participant for each market center/ trading venue (e.g., an exchange for its specialist trading and an association for its OTC trading).

Effective Dates

The first phase-in of securities subject to the Rule will begin on Monday, April 2, 2001. As of that date, the Rule will apply to the 1000 NYSE securities, 1000 Nasdaq securities, and 200 Amex securities with the highest average daily share volume for the quarter ended December 31, 2000. A list of the Nasdaq securities that will be subject to the Rule on April 2, 2001 can be found in Attachment C of this *Notice*. Members should consult with the NYSE and Amex to determine their securities that initially will be subject to the Rule. On the first phase-in date, market centers must begin collecting the necessary data to prepare their monthly reports. In addition, they must make their first report, for April 2001, available by the end of May 2001.

The second phase-in date will be July 2, 2001. From that date forward, the Rule will apply to the next 1000 NYSE securities, the next 1000 Nasdaq securities, and the next 200 Amex securities with the highest average daily share volume for the quarter ending March 31, 2001. The third and final phase-in of the Rule will begin on October 1, 2001. From that date forward, the Rule will apply to all national market system securities.

Endnotes

- 1 Generally, Rule 11Ac1-6 requires broker/dealers to disclose the identity of market centers to which they route orders on behalf of customers. The compliance date for Rule 11Ac1-6 is July 2, 2001. However, unlike Rule 11Ac1-5, it imposes obligations solely on members and does not involve any joint SRO plan that determines details of those obligations. Accordingly, this *Notice* only addresses Rule 11Ac1-5 and member obligations under the joint plan required by that rule.
- 2 National market system securities are designated under Exchange Act Rule 11Aa2-1, which incorporates the definition of reported security used in Exchange Act Rule 11Aa3-1. Currently, this designation applies to exchange-listed equities and equities included in the National Market tier of Nasdaq.
- 3 While the Rule emphasizes disclosure of execution price and speed, it does not purport to encompass all information relevant to order execution quality. The Rule specifically notes that the information required "does not create a reliable basis to address whether any particular broker/dealer failed to obtain the most favorable terms reasonably available under the circumstances for customer orders."
- 4 Members should be aware that their obligations under the Rule could commence prior to approval of the proposed joint plan. In the event that a plan has not been approved by the SEC prior to the compliance date of the Rule (April 2, 2001), the Rule requires each market center to prepare their reports in a "consistent, usable, and machine-readable electronic format, and make such reports available for downloading from an Internet web site that is free and readily accessible to the public."

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ATTACHMENT A

**DRAFT PLAN TO BE SUBMITTED TO
THE SECURITIES AND EXCHANGE COMMISSION
PURSUANT TO RULE 11Ac1-5 UNDER THE
SECURITIES EXCHANGE ACT OF 1934**

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Preamble

The Participants submit to the SEC this Plan establishing procedures for market centers to follow in making available to the public the monthly reports required by Rule 11Ac1-5 in a uniform, readily accessible, and usable electronic form. The Participants developed this Plan pursuant to paragraph (b)(2) of the Rule, which directs the Participants to act jointly in establishing such procedures.

I. Definitions

- (a) "Designated Participant" means the Participant with which each market center has made the arrangements set forth in Section VIII of the Plan.
- (b) "Exchange Act" means the Securities Exchange Act of 1934, as amended.
- (c) "Participant" means a party to the Plan.
- (d) "Plan" means the plan set forth in this instrument, as amended from time to time in accordance with its provisions.
- (e) "Rule" means Rule 11Ac1-5 under the Exchange Act.
- (f) "SEC" means the United States Securities and Exchange Commission.
- (g) All terms defined in paragraph (a) of the Rule shall have the same meaning when used in the Plan, unless otherwise specified.

II. Parties

(a) List of Parties

The parties to the Plan are as follows:

American Stock Exchange LLC ("Amex"), registered as a national securities exchange under the Exchange Act and having its principal place of business at 86 Trinity Place, New York, New York 10006.

Boston Stock Exchange, Inc. ("BSE"), registered as a national securities exchange under the Exchange Act and having its principal place of business at 100 Franklin Street, Boston, Massachusetts 02110.

Chicago Stock Exchange, Inc. ("CHX"), registered as a national securities exchange under the Exchange Act and having its principal place of business at 440 South LaSalle Street, Chicago, Illinois 60605.

Cincinnati Stock Exchange, Inc. ("CSE"), registered as a national securities exchange under the Exchange Act and having its principal place of business at 440 South LaSalle Street, Suite 2600, Chicago, Illinois 60605.

National Association of Securities Dealers, Inc. ("NASD"), registered as a national securities association under the Exchange Act and having its principal place of business at 1735 K Street, N.W., Washington, D.C. 20006.

New York Stock Exchange, Inc. ("NYSE"), registered as a national securities exchange under the Exchange Act and having its principal place of business at 11 Wall Street, New York, New York 10005.

Pacific Exchange, Inc. ("PCX"), registered as a national securities exchange under the Exchange Act and having its principal place of business at 301 Pine Street, San Francisco, California 94104.

Philadelphia Stock Exchange, Inc. ("Phlx"), registered as a national securities exchange under the Exchange Act and having its principal place of business at 1900 Market Street, Philadelphia, Pennsylvania 19103.

(b) Compliance Undertaking

By subscribing to and submitting the Plan for approval by the SEC, each Participant agrees to comply with and to enforce compliance by its members with the provisions of the Plan.

(c) New Participants

The Participants agree that any entity registered as a national securities exchange or national securities association under the Exchange Act may become a Participant by: (i) executing a copy of the Plan, as then in effect; (ii) providing each then-current Participant with a copy of such executed Plan; and (iii) effecting an amendment to the Plan as specified in Section III(b) of the Plan.

III. Amendments to Plan

(a) General Amendments

Except with respect to the addition of new Participants to the Plan, any proposed change in, addition to, or deletion from the Plan shall be effected by means of a written amendment to the Plan that: (A) sets forth the change, addition, or deletion; (B) is executed on behalf of each Participant; and (C) is approved by the SEC or otherwise becomes effective pursuant to Section 11A of the Exchange Act and Rule 11Aa3-2 thereunder.

(b) New Participants

With respect to new Participants, an amendment to the Plan may be effected by the new national securities exchange or national securities association executing a copy of the Plan, as then in effect (with the only changes being the addition of the new Participant's name in Section II(a) of the Plan and the new Participant's single-digit code in Section VI(a)(1) of the Plan) and submitting such executed Plan to the SEC for approval. The amendment will be effective when it is approved by the SEC or otherwise becomes effective pursuant to Section 11A of the Exchange Act and Rule 11Aa3-2 thereunder.

(c) Advisory Committee on Plan Amendments

(1) Each Participant shall select from its staff one individual to represent such Participant as a member of an Advisory Committee on Plan Amendments ("Advisory Committee"), together with a substitute for such individual. Such substitute may participate in deliberations of the Advisory Committee and shall be considered a voting member thereof only in the absence of the primary representative. Each Participant shall have one vote on all matters considered by the Advisory Committee.

(2) The Advisory Committee shall monitor the procedures established pursuant to this Plan and advise the Participants with respect to any deficiencies, problems, or recommendations as the Advisory Committee may deem appropriate. Any recommendation for an amendment to the Plan from the Advisory Committee that receives an affirmative vote of at least two-thirds of the Participants, but is less than unanimous, shall be submitted to the SEC as a request for rulemaking under Exchange Act Rule 11Aa3-2.

IV. Overview of Plan Procedures

Any market center required by the Rule to make monthly reports available to the public shall prepare such reports in the form of electronic data files that meet the requirements set forth in Sections V and VI of the Plan. A market center shall make its files available for downloading on an Internet site in accordance with the provisions set forth in Section VII of the Plan. In accordance with Section VIII of the Plan, each market center¹ shall make arrangements with a single Participant to act as the market center's Designated Participant. A market center shall notify its Designated Participant of a hyperlink to the Internet site where its files can be downloaded. Each Participant will maintain an Internet site that includes a comprehensive list of links where the files can be obtained for all of the market centers for which the Participant functions as a Designated Participant.

V. File Type, Compression, and Naming

Files shall be prepared in standard, pipe-delimited ("|") ASCII format and compressed using standard Zip compression. Uncompressed files shall be named according to the following convention: "[file identification code][six-digit date code (yyyymm)].dat". A market center will use the file identification code assigned to it pursuant to Section VIII of the Plan. The date code shall refer to the calendar month of trading for the market center report contained in the file. Compressed files will be named according to the same convention, except that the extension will be ".zip".

VI. File Structure

(a) Order and Format of Fields

(1) The first field in a file shall be the code identifying the Participant that is acting as Designated Participant for the market center under Section VIII of the Plan. The Participant identification codes are as follows: Amex – "A"; BSE – "B"; CHX – "M"; CSE – "C"; NASD – "T"; NYSE – "N"; PCX – "P"; Phlx – "X".

(2) The next field in a file shall be the code identifying the market center, as assigned by a Designated Participant pursuant to Section VIII of the Plan.

(3) The next field in a file shall be the six-digit code identifying the date of the calendar month of trading for the market center report contained in the file ("yyyymm").

¹ An entity that acts as a market maker in different trading venues (e.g., as specialist on an exchange and as an OTC market maker) would be considered as a separate market center under the Rule for each of those trading venues. Consequently, the entity should arrange for a Designated Participant for each market center/trading venue (e.g., an exchange for its specialist trading and an association for its OTC trading).

(4) The next field in a file shall be the symbol assigned to an individual security under the national market system plan pursuant to which the consolidated best bid and offer for such security are disseminated on a current and continuous basis.

(5) The next field in a file shall be the code for the one of the five types of order by which the Rule requires a market center to categorize its report. The order type codes are as follows: market orders – “11”; marketable limit orders – “12”; inside-the-quote limit orders – “13”; at-the-quote limit orders – “14”; near-the-quote limit orders – “15”.

(6) The next field in a file shall be the code for one of the four order size buckets by which the Rule requires a market center to categorize its report. The order size codes are as follows: 100-499 shares – “21”; 500-1999 shares – “22”; 2000-4999 shares – “23”; 5000 or more shares – “24”.

(7) The next field in a file shall be the number of covered orders, as specified in paragraph (b)(1)(i)(A) of the Rule.

(8) The next field in a file shall be the cumulative number of shares of covered orders, as specified in paragraph (b)(1)(i)(B) of the Rule.

(9) The next field in a file shall be the cumulative number of shares of covered orders cancelled prior to execution, as specified in paragraph (b)(1)(i)(C) of the Rule.

(10) The next field in a file shall be the cumulative number of shares of covered orders executed at the receiving market center, as specified in paragraph (b)(1)(i)(D) of the Rule.

(11) The next field in a file shall be the cumulative number of shares of covered orders executed at any other venue, as specified in paragraph (b)(1)(i)(E) of the Rule.

(12) The next field in a file shall be the cumulative number of shares of covered orders executed from 0 to 9 seconds after the time of order receipt, as specified in paragraph (b)(1)(i)(F) of the Rule.

(13) The next field in a file shall be the cumulative number of shares of covered orders executed from 10 to 29 seconds after the time of order receipt, as specified in paragraph (b)(1)(i)(G) of the Rule.

(14) The next field in a file shall be the cumulative number of shares of covered orders executed from 30 to 59 seconds after the time of order receipt, as specified in paragraph (b)(1)(i)(H) of the Rule.

(15) The next field in a file shall be the cumulative number of shares of covered orders executed from 60 to 299 seconds after the time of order receipt, as specified in paragraph (b)(1)(i)(I) of the Rule.

(16) The next field in a file shall be the cumulative number of shares of covered orders executed from 5 minutes to 30 minutes after the time of order receipt, as specified in paragraph (b)(1)(i)(J) of the Rule.

(17) The next field in a file shall be the average realized spread for executions of covered orders, as specified in paragraph (b)(1)(i)(K) of the Rule. The amount shall be expressed in dollars and carried out to four decimal places.

(18) The next field in a file shall be the average effective spread for executions of covered orders, as specified in paragraph (b)(1)(ii)(A) of the Rule. The amount shall be expressed in dollars and carried out to four decimal places.

(19) The next field in a file shall be the cumulative number of shares of covered orders executed with price improvement, as specified in paragraph (b)(1)(ii)(B) of the Rule.

(20) The next field in a file shall be, for shares executed with price improvement, the share-weighted average amount per share that prices were improved, as specified in paragraph (b)(1)(ii)(C) of the Rule. The amount shall be expressed in dollars and carried out to four decimal places.

(21) The next field in a file shall be, for shares executed with price improvement, the share-weighted average period from the time of order receipt to the time of order execution, as specified in paragraph (b)(1)(ii)(D) of the Rule. The period shall be expressed in number of seconds and carried out to one decimal place.

(22) The next field in a file shall be the cumulative number of shares of covered orders executed at the quote, as specified in paragraph (b)(1)(ii)(E) of the Rule.

(23) The next field in a file shall be, for shares executed at the quote, the share-weighted average period of time from the time of order receipt to the time of order execution, as specified in paragraph (b)(1)(ii)(F) of the Rule. The period shall be expressed in number of seconds and carried out to one decimal place.

(24) The next field in a file shall be the cumulative number of shares of covered orders executed outside the quote, as specified in paragraph (b)(1)(ii)(G) of the Rule.

(25) The next field in a file shall be, for shares executed outside the quote, the share-weighted average amount per share that prices were outside the quote, as specified in paragraph (b)(1)(ii)(H) of the Rule. The amount shall be expressed in dollars and carried out to four decimal places.

(26) The next field in a file shall be, for shares executed outside the quote, the share-weighted average period of time from the time of order receipt to the time of order execution, as specified in paragraph (b)(1)(ii)(I) of the Rule. The period shall be expressed in number of seconds and carried out to one decimal place.

(b) Records

Files shall have separate records for each combination of security, order type, and order size by which a market center must categorize its report under the Rule (a maximum of 20 records for each individual security).² The end of each record shall be designated by a carriage return line feed. If there are no orders on which a market center must report during a month for a specific combination of security, order type, and order size, no record for such combination need be displayed. If there is no data for a particular field within a record (e.g., the Rule does not require such information for inside-the-quote limit orders, at-the-quote limit orders, and near-the-quote limit orders), the field shall be left empty.

VII. Internet Sites for Downloading Market Center Files

A market center shall make its compressed files available for downloading (via FTP) at a single page on an Internet site that is free of charge and readily accessible to the public.³ A market center shall make available on such page the files containing at least the three most recent monthly reports of the market center.

VIII. Functions of Designated Participant

Each market center shall be responsible for arranging with a single Participant to act as the market center's Designated Participant.⁴ The functions of a Designated Participant are as follows.

(a) Assignment of Market Center and File Identification Codes

A Designated Participant shall assign a unique market center identification code to each market center for which it acts as Designated Participant. If an individual market center's report will be included in a file that contains only that market center's report, the file identification code for the file shall be the same as the market center identification code. If an individual market center's report will be included in a file that contains any additional market center's report (e.g., if the reports for all of an exchange's specialists are included in a single file), the Designated Participant also shall assign a separate file identification code for such file. All Designated Participants will act jointly to assure that no market center or file is assigned a code that previously has been assigned (e.g., by circulating advance notice to all Participants of codes that have been assigned).

² For each individual security, there are five order types that could each be broken down into four size buckets.

³ A market center can maintain its own Internet site at which its files can be downloaded or arrange for another person to maintain the Internet site at which the market center's files can be downloaded (as well as potentially the files of other market centers).

⁴ See note 1 above for treatment of an entity that acts as a market maker in more than one trading venue and therefore would arrange for a Designated Participant for each market center/trading venue under the Rule.

(b) Maintenance of Market Center Identification Files

A Designated Participant shall create and maintain a market center identification file (in standard, pipe-delimited ("|") ASCII format) for each calendar month. Such file shall contain fields setting forth, in order, (A) the identification code for the Designated Participant (as set forth in Section VI(a)(1) of the Plan); (B) all market center identification codes that the Designated Participant has assigned for the month, (C) the full name of the market center (in upper case), and (D) the file identification code applicable to each market center (if different from the market center identification code). A Designated Participant shall make at least the three most recent market center identification files available for downloading (via FTP) on an Internet site that is free of charge and easily accessible to the public.

(c) Maintenance of Internet Site with Links to Download Sites

A market center shall notify its Designated Participant of the hyperlink to the location where the market center's files can be downloaded in accordance with Section VII of the Plan. A Designated Participant shall maintain a comprehensive list of the hyperlinks provided by its market centers at the same location at which market center identification files can be downloaded in accordance with Section VIII(b) of the Plan. As a result, anyone who wishes to download all files for a month can be assured that, if they visit the Internet sites of all Participants, they will find hyperlinks to all files for the month.

(d) Change of Designated Participant

A market center may change the identity of its Designated Participant only by arranging with another Participant to act as a replacement. The Participant that has agreed to act as a replacement Designated Participant shall provide written notice of the change to all other Participants, as well as make such notice available on the Internet site maintained by the replacement Designated Participant under Section VIII(b) of the Plan. The notice shall specify both the past and new market center identification code and file identification code for the market center, or state that the codes have not changed. The change shall not be effective until 30 days after the date of the written notice.

IX. Internet References to Information Required by Rule

When referring to information on Internet sites that the Rule requires to be made available to the public, market centers and Designated Participants shall use the phrase "Disclosure of SEC-Required Order Execution Information."

X. Specifying Regular Trading Hours Under the Rule

With respect to the meaning of the term "regular trading hours" under paragraph (a)(19) of the Rule, the Participant who maintains the primary listing for a national market system security shall specify the regular trading hours for such security if they are to be other than the time between 9:30 a.m. and 4:00 p.m. Eastern Time. To

effect a specification of regular trading hours under this Section X, a Participant shall submit a proposed rule change to the SEC under Section 19 of the Exchange Act. A Participant may specify as regular trading hours for a security only those times when the Participant itself is trading the security.

XI. Withdrawal from Plan

If a Participant ceases to be subject to the Rule or obtains SEC approval for another means of complying with the Rule, such Participant may withdraw from the Plan at any time on not less than 30 days' prior written notice to each of the other Participants. At such time, the withdrawing Participant shall have no further rights or obligations under the Plan.

XII. Counterparts and Signatures

The Plan may be executed in any number of counterparts, no one of which need contain all signatures of all Participants, and as many of such counterparts as shall together contain all such signatures shall constitute one and the same instrument.

IN WITNESS THEREOF, this Plan has been executed as of the ___ day of ____ 2001 by each of the parties hereto.

American Stock Exchange LLC

By: _____

Date: _____

National Association Of Securities Dealers, Inc.

By: _____

Date: _____

Boston Stock Exchange, Inc.

By: _____

Date: _____

New York Stock Exchange, Inc.

By: _____

Date: _____

Chicago Stock Exchange, Inc.

By: _____

Date: _____

Pacific Exchange, Inc.

By: _____

Date: _____

Cincinnati Stock Exchange, Inc.

By: _____

Date: _____

Philadelphia Stock Exchange, Inc.

By: _____

Date: _____

ATTACHMENT B

§ 240.11Ac1-5 Disclosure of order execution information.

Preliminary Note

§240.11Ac1-5 requires market centers to make available standardized, monthly reports of statistical information concerning their order executions. This information is presented in accordance with uniform standards that are based on broad assumptions about order execution and routing practices. The information will provide a starting point to promote visibility and competition on the part of market centers and broker-dealers, particularly on the factors of execution price and speed. The disclosures required by this Section do not encompass all of the factors that may be important to investors in evaluating the order routing services of a broker-dealer. In addition, any particular market center's statistics will encompass varying types of orders routed by different broker-dealers on behalf of customers with a wide range of objectives. Accordingly, the statistical information required by this Section alone does not create a reliable basis to address whether any particular broker-dealer failed to obtain the most favorable terms reasonably available under the circumstances for customer orders.

(a) Definitions. For the purposes of this section:

(1) The term alternative trading system shall have the meaning provided in §242.300(c) of this chapter.

(2) The term average effective spread shall mean the share-weighted average of effective spreads for order executions calculated, for buy orders, as double the amount of difference between the execution price and the midpoint of the consolidated best bid and offer at the time of order receipt and, for sell orders, as double the amount of difference between the midpoint of the consolidated best bid and offer at the time of order receipt and the execution price.

(3) The term average realized spread shall mean the share-weighted average of realized spreads for order executions calculated, for buy orders, as double the amount of difference between the execution price and the midpoint of the consolidated best bid and offer five minutes after the time of order execution and, for sell orders, as double the amount of difference between the midpoint of the consolidated best bid and offer five minutes after the time of order execution and the execution price; provided, however, that the midpoint of the final consolidated best bid and offer disseminated for regular trading hours shall be used to calculate a realized spread if it is disseminated less than five minutes after the time of order execution.

(4) The term categorized by order size shall mean dividing orders into separate categories for sizes from 100 to 499 shares, from 500 to 1999 shares, from 2000 to 4999 shares, and 5000 or greater shares.

(5) The term categorized by order type shall mean dividing orders into separate categories for market orders, marketable limit orders, inside-the-quote limit orders, at-the-quote limit orders, and near-the-quote limit orders.

(6) The term categorized by security shall mean dividing orders into separate categories for each national market system security that is included in a report.

(7) The term consolidated best bid and offer shall mean the highest firm bid and the lowest firm offer for a security that is calculated and disseminated on a current and continuous basis pursuant to an effective national market system plan.

(8) The term covered order shall mean any market order or any limit order (including immediate-or-cancel orders) received by a market center during regular trading hours at a time when a consolidated best bid and offer is being disseminated, and, if executed, is executed during regular trading hours, but shall exclude any order for which the customer requests special handling for execution, including, but not limited to, orders to be executed at a market opening price or a market closing price, orders submitted with stop prices, orders to be executed only at their full size, orders to be executed on a particular type of tick or bid, orders submitted on a "not held" basis, orders for other than regular settlement, and orders to be executed at prices unrelated to the market price of the security at the time of execution.

(9) The term exchange market maker shall mean any member of a national securities exchange that is registered as a specialist or market maker pursuant to the rules of such exchange.

(10) The term executed at the quote shall mean, for buy orders, execution at a price equal to the consolidated best offer at the time of order receipt and, for sell orders, execution at a price equal to the consolidated best bid at the time of order receipt.

(11) The term executed outside the quote shall mean, for buy orders, execution at a price higher than the consolidated best offer at the time of order receipt and, for sell orders, execution at a price lower than the consolidated best bid at the time of order receipt.

(12) The term executed with price improvement shall mean, for buy orders, execution at a price lower than the consolidated best offer at the time of order receipt and, for sell orders, execution at a price higher than the consolidated best bid at the time of order receipt.

(13) The terms inside-the-quote limit order, at-the-quote limit order, and near-the-quote limit order shall mean non-marketable buy orders with limit prices that are, respectively, higher than, equal to, and lower by \$0.10 or less than the consolidated best bid at the time of order receipt, and non-marketable sell orders with limit prices that are, respectively, lower than, equal to, and higher by \$0.10 or less than the consolidated best offer at the time of order receipt.

(14) The term market center shall mean any exchange market maker, OTC market maker, alternative trading system, national securities exchange, or national securities association.

(15) The term marketable limit order shall mean any buy order with a limit price equal to or greater than the consolidated best offer at the time of order receipt, and any sell order with a limit price equal to or less than the consolidated best bid at the time of order receipt.

(16) The term effective national market system plan shall have the meaning provided in §240.11Aa3-2(a)(2).

(17) The term national market system security shall have the meaning provided in §240.11Aa2-1.

(18) The term OTC market maker shall mean any dealer that holds itself out as being willing to buy from and sell to its customers, or others, in the United States, a national market system security for its own account on a regular or continuous basis otherwise than on a national securities exchange in amounts of less than block size.

(19) The term regular trading hours shall mean the time between 9:30 a.m. and 4:00 p.m. Eastern Time, or such other time as is set forth in the procedures established pursuant to paragraph (c)(2) of this section.

(20) The term time of order execution shall mean the time (to the second) that an order was executed at any venue.

(21) The term time of order receipt shall mean the time (to the second) that an order was received by a market center for execution.

(b) Monthly electronic reports by market centers.

(1) Every market center shall make available for each calendar month, in accordance with the procedures established pursuant to paragraph (b)(2) of this section, a report on the covered orders in national market system securities that it received for execution from any person. Such report shall be in electronic form; shall be categorized by security, order type, and order size; and shall include the following columns of information:

(i) For market orders, marketable limit orders, inside-the-quote limit orders, at-the-quote limit orders, and near-the-quote limit orders:

(A) The number of covered orders;

(B) The cumulative number of shares of covered orders;

- (C) The cumulative number of shares of covered orders cancelled prior to execution;
- (D) The cumulative number of shares of covered orders executed at the receiving market center;
- (E) The cumulative number of shares of covered orders executed at any other venue;
- (F) The cumulative number of shares of covered orders executed from 0 to 9 seconds after the time of order receipt;
- (G) The cumulative number of shares of covered orders executed from 10 to 29 seconds after the time of order receipt;
- (H) The cumulative number of shares of covered orders executed from 30 seconds to 59 seconds after the time of order receipt;
- (I) The cumulative number of shares of covered orders executed from 60 seconds to 299 seconds after the time of order receipt;
- (J) The cumulative number of shares of covered orders executed from 5 minutes to 30 minutes after the time of order receipt; and
- (K) The average realized spread for executions of covered orders; and
- (ii) For market orders and marketable limit orders:
 - (A) The average effective spread for executions of covered orders;
 - (B) The cumulative number of shares of covered orders executed with price improvement;
 - (C) For shares executed with price improvement, the share-weighted average amount per share that prices were improved;
 - (D) For shares executed with price improvement, the share-weighted average period from the time of order receipt to the time of order execution;
 - (E) The cumulative number of shares of covered orders executed at the quote;
 - (F) For shares executed at the quote, the share-weighted average period from the time of order receipt to the time of order execution;
 - (G) The cumulative number of shares of covered orders executed outside the quote;
 - (H) For shares executed outside the quote, the share-weighted average amount per share that prices were outside the quote; and

(1) For shares executed outside the quote, the share-weighted average period from the time of order receipt to the time of order execution.

(2) Every national securities exchange on which national market system securities are traded and national securities association shall act jointly in establishing procedures for market centers to follow in making available to the public the reports required by paragraph (b)(1) of this section in a uniform, readily accessible, and usable electronic form. In the event there is no effective national market system plan establishing such procedures, market centers shall prepare their reports in a consistent, usable, and machine-readable electronic format, and make such reports available for downloading from an Internet web site that is free and readily accessible to the public.

(3) A market center shall make available the report required by paragraph (b)(1) of this section within one month after the end of the month addressed in the report.

(c) Exemptions. The Commission may, by order upon application, conditionally or unconditionally exempt any person, security, or transaction, or any class or classes of persons, securities, or transactions, from any provision or provisions of this section, if the Commission determines that such exemption is necessary or appropriate in the public interest, and is consistent with the protection of investors.

Attachment C

The First 1000 Nasdaq Stocks for Phase 1 of Exchange Act Rule 11Ac1-5 Implementation

| | | |
|----|-------|------------------------------------|
| 1 | CSCO | Cisco Systems, Inc. |
| 2 | INTC | Intel Corporation |
| 3 | MSFT | Microsoft Corporation |
| 4 | WCOM | WorldCom, Inc. |
| 5 | ORCL | Oracle Corporation |
| 6 | SUNW | Sun Microsystems, Inc. |
| 7 | DELL | Dell Computer Corporation |
| 8 | JDSU | JDS Uniphase Corporation |
| 9 | AMAT | Applied Materials, Inc. |
| 10 | ERICY | LM Ericsson Telephone Company |
| 11 | QCOM | QUALCOMM Incorporated |
| 12 | CIEN | CIENA Corporation |
| 13 | YHOO | Yahoo! Inc. |
| 14 | AMCC | Applied Micro Circuits Corporation |
| 15 | JNPR | Juniper Networks, Inc. |
| 16 | PALM | Palm, Inc. |
| 17 | BVSN | BroadVision, Inc. |
| 18 | ADCT | ADC Telecommunications, Inc. |
| 19 | ARBA | Ariba, Inc. |
| 20 | ALTR | Altera Corporation |
| 21 | AAPL | Apple Computer, Inc. |
| 22 | EXDS | Exodus Communications, Inc. |
| 23 | XLNX | Xilinx, Inc. |
| 24 | COVD | Covad Communications Group, Inc. |
| 25 | SEBL | Siebel Systems, Inc. |
| 26 | NXTL | Nextel Communications, Inc. |
| 27 | NTAP | Network Appliance, Inc. |
| 28 | BRCM | Broadcom Corporation |
| 29 | BEAS | BEA Systems, Inc. |
| 30 | CMGI | CMGI, Inc. |
| 31 | CMRC | Commerce One, Inc. |
| 32 | PMCS | PMC - Sierra, Inc. |
| 33 | VRTS | VERITAS Software Corporation |
| 34 | AMZN | Amazon.com, Inc. |
| 35 | ATML | Atmel Corporation |
| 36 | SCMR | Sycamore Networks, Inc. |
| 37 | PSIX | PSINet Inc. |
| 38 | CMCSK | Comcast Corporation |
| 39 | INSP | InfoSpace, Inc. |
| 40 | SPLS | Staples, Inc. |
| 41 | FLEX | Flextronics International Ltd. |
| 42 | AMGN | Amgen Inc. |
| 43 | COMS | 3Com Corporation |
| 44 | ITWO | i2 Technologies, Inc. |
| 45 | RFMD | RF Micro Devices, Inc. |
| 46 | VTSS | Vitesse Semiconductor Corporation |

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| 47 | INKT | Inktomi Corporation |
| 48 | EXTR | Extreme Networks, Inc. |
| 49 | SDLI | SDL, Inc. |
| 50 | MFNX | Metromedia Fiber Network, Inc. |
| 51 | VRSN | VeriSign, Inc. |
| 52 | IMNX | Immunex Corporation |
| 53 | COST | Costco Wholesale Corporation |
| 54 | KLAC | KLA-Tencor Corporation |
| 55 | TRLY | Terra Networks, S.A. |
| 56 | MRCH | marchFIRST |
| 57 | PSFT | PeopleSoft, Inc. |
| 58 | CNXT | Conexant Systems, Inc. |
| 59 | DCLK | DoubleClick Inc. |
| 60 | RBAK | Redback Networks Inc. |
| 61 | ICGE | Internet Capital Group, Inc. |
| 62 | BRCD | Brocade Communications Systems, Inc. |
| 63 | NVLS | Novellus Systems, Inc. |
| 64 | ETYS | eToys Inc. |
| 65 | IDTI | Integrated Device Technology, Inc. |
| 66 | ATHM | At Home Corporation |
| 67 | XOXO | XO Communications, Inc. |
| 68 | TLAB | Tellabs, Inc. |
| 69 | MCLD | McLeodUSA Incorporated |
| 70 | SSTI | Silicon Storage Technology, Inc. |
| 71 | VIGN | Vignette Corporation |
| 72 | EBAY | eBay Inc. |
| 73 | LVL | Level 3 Communications, Inc. |
| 74 | FDRY | Foundry Networks, Inc. |
| 75 | CTXS | Citrix Systems, Inc. |
| 76 | SANM | Sanmina Corporation |
| 77 | HLTH | WebMD Corporation |
| 78 | RNWK | RealNetworks, Inc. |
| 79 | GMST | Gemstar-TV Guide International Inc |
| 80 | QLGC | QLogic Corporation |
| 81 | LLTC | Linear Technology Corporation |
| 82 | EGRP | E*TRADE Group, Inc. |
| 83 | PCLN | priceline.com Incorporated |
| 84 | LRCX | Lam Research Corporation |
| 85 | PPRO | PurchasePro.com, Inc. |
| 86 | CHTR | Charter Communications, Inc. |
| 87 | OPWV | Openwave Systems Inc |
| 88 | NETA | Network Associates, Inc. |
| 89 | MXIM | Maxim Integrated Products, Inc. |
| 90 | RATL | Rational Software Corporation |
| 91 | PRSF | Portal Software, Inc. |
| 92 | PMTI | Parametric Technology Corporation |
| 93 | NOVL | Novell, Inc. |
| 94 | CHKP | Check Point Software Technologies Ltd. |
| 95 | MLNM | Millennium Pharmaceuticals, Inc. |
| 96 | RDRT | Read-Rite Corporation |
| 97 | RMBS | Rambus, Inc. |

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| 98 | EMLX | Emulex Corporation |
| 99 | INTU | Intuit Inc. |
| 100 | MEDI | MedImmune, Inc. |
| 101 | VERT | VerticalNet, Inc. |
| 102 | ADBE | Adobe Systems Incorporated |
| 103 | WBVN | Webvan Group, Inc. |
| 104 | GSPN | GlobeSpan, Inc. |
| 105 | BBBY | Bed Bath & Beyond Inc. |
| 106 | TQNT | TriQuint Semiconductor, Inc. |
| 107 | DISH | EchoStar Communications Corporation |
| 108 | MRVC | MRV Communications, Inc. |
| 109 | BMCS | BMC Software, Inc. |
| 110 | CPWR | Compuware Corporation |
| 111 | RIMM | Research in Motion Limited |
| 112 | AKAM | Akamai Technologies, Inc. |
| 113 | CORV | Corvis Corporation |
| 114 | GSTRF | Globalstar Telecommunications, Limited |
| 115 | TXCC | TranSwitch Corporation |
| 116 | CMTN | Copper Mountain Networks, Inc. |
| 117 | CMVT | Comverse Technology, Inc. |
| 118 | HGSI | Human Genome Sciences, Inc. |
| 119 | APCC | American Power Conversion Corporation |
| 120 | ICIX | Intermedia Communications Inc. |
| 121 | PAYX | Paychex, Inc. |
| 122 | TERN | Terayon Communication Systems, Inc. |
| 123 | RHAT | Red Hat, Inc. |
| 124 | IFMX | Informix Corporation |
| 125 | PWER | Power-One, Inc. |
| 126 | AFCI | Advanced Fibre Communications |
| 127 | SONS | Sonus Networks, Inc. |
| 128 | ISLD | Digital Island, Inc. |
| 129 | NITE | Knight Trading Group, Inc. |
| 130 | CNET | CNET Networks, Inc. |
| 131 | FNSR | Finisar Corporation |
| 132 | USAI | USA Networks, Inc. |
| 133 | SNDK | SanDisk Corporation |
| 134 | NEWP | Newport Corporation |
| 135 | KANA | Kana Communications, Inc. |
| 136 | HLIT | Harmonic Inc. |
| 137 | MERQ | Mercury Interactive Corporation |
| 138 | ARTG | Art Technology Group, Inc. |
| 139 | EFNT | Efficient Networks, Inc. |
| 140 | WCII | WinStar Communications, Inc. |
| 141 | PRGN | Peregrine Systems, Inc. |
| 142 | BGEN | Biogen, Inc. |
| 143 | CHIR | Chiron Corporation |
| 144 | SCNT | Scient Corporation |
| 145 | GENU | Genuity Inc. |
| 146 | CEFT | Concord EFS, Inc. |
| 147 | RAZF | Razorfish, Inc. |
| 148 | SAPE | Sapient Corporation |

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| 149 | VRTA | Virata Corporation |
| 150 | SBUX | Starbucks Corporation |
| 151 | TMTA | Transmeta Corporation |
| 152 | ONIS | ONI Systems Corp. |
| 153 | MXTR | Maxtor Corporation |
| 154 | ASML | ASM Lithography Holding N.V. |
| 155 | CRUS | Cirrus Logic, Inc. |
| 156 | VITR | Vitria Technology, Inc. |
| 157 | VSTR | VoiceStream Wireless Corporation |
| 158 | AVNX | Avanex Corporation |
| 159 | RTHM | Rhythms NetConnections, Inc. |
| 160 | ADPT | Adaptec, Inc. |
| 161 | CMOS | Credence Systems Corporation |
| 162 | AETH | Aether Systems, Inc. |
| 163 | USIX | USInternetworking, Inc. |
| 164 | MCHP | Microchip Technology Incorporated |
| 165 | NVDA | NVIDIA Corporation |
| 166 | KOPN | Kopin Corporation |
| 167 | VYTL | Viatel, Inc. |
| 168 | CREE | Cree, Inc. |
| 169 | DLTR | Dollar Tree Stores, Inc. |
| 170 | NUFO | New Focus, Inc. |
| 171 | NEON | New Era Networks, Inc. |
| 172 | FITB | Fifth Third Bancorp |
| 173 | GENZ | Genzyme General |
| 174 | HAND | Handspring, Inc. |
| 175 | LSCC | Lattice Semiconductor Corporation |
| 176 | ERTS | Electronic Arts Inc. |
| 177 | TIBX | TIBCO Software, Inc. |
| 178 | SSCC | Smurfit-Stone Container Corporation |
| 179 | CFLO | CacheFlow Inc. |
| 180 | ELNK | EarthLink, Inc. |
| 181 | ALGX | Allegiance Telecom, Inc. |
| 182 | INAP | InterNAP Network Services Corporation |
| 183 | PWAV | Powerwave Technologies, Inc. |
| 184 | LBRT | Liberate Technologies |
| 185 | NTRO | Netro Corporation |
| 186 | BIGT | Pinnacle Holdings, Inc. |
| 187 | LGTO | Legato Systems, Inc. |
| 188 | IDPH | IDEC Pharmaceuticals Corporation |
| 189 | IWOV | Interwoven, Inc. |
| 190 | AFFX | Affymetrix, Inc. |
| 191 | SAWS | Sawtek Inc. |
| 192 | MUSE | Micromuse, Inc. |
| 193 | JNIC | JNI Corporation |
| 194 | MCOM | Metricom, Inc. |
| 195 | SVRN | Sovereign Bancorp, Inc. |
| 196 | OPLK | Oplink Communications, Inc. |
| 197 | AVCI | Avici Systems Inc. |
| 198 | OXHP | Oxford Health Plans, Inc. |
| 199 | NMSS | Natural MicroSystems Corporation |

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| 200 | LNIX | VA Linux Systems, Inc. |
| 201 | QLTI | QLT Inc. |
| 202 | BMET | Biomet, Inc. |
| 203 | PDLI | Protein Design Labs, Inc. |
| 204 | ARCH | Arch Wireless, Inc. |
| 205 | CPTH | Critical Path, Inc. |
| 206 | OCPI | Optical Communication Products, Inc. |
| 207 | SYMC | Symantec Corporation |
| 208 | FMKT | FreeMarkets, Inc. |
| 209 | CELG | Celgene Corporation |
| 210 | TSTN | Turnstone Systems |
| 211 | SEPR | Sepracor Inc. |
| 212 | CORR | COR Therapeutics, Inc. |
| 213 | EPNY | E.piphany, Inc. |
| 214 | ELNT | Elantec Semiconductor, Inc. |
| 215 | ISIL | Intersil Holding Corporation |
| 216 | ANTC | ANTEC Corporation |
| 217 | STOR | StorageNetworks, Inc. |
| 218 | XCED | Worldwide Xceed Group Inc |
| 219 | CHINA | chinadotcom corporation |
| 220 | UCOMA | UnitedGlobalCom, Inc. |
| 221 | MPPP | MP3.com, Inc. |
| 222 | SMTI | Semtech Corporation |
| 223 | KLIC | Kulicke and Soffa Industries, Inc. |
| 224 | WSTL | Westell Technologies, Inc. |
| 225 | NUAN | Nuance Communications, Inc. |
| 226 | MCDT | McDATA Corporation |
| 227 | MANU | Manugistics Group, Inc. |
| 228 | OAKT | Oak Technology, Inc. |
| 229 | VRTX | Vertex Pharmaceuticals Incorporated |
| 230 | KMAG | Komag, Incorporated |
| 231 | QTRN | Quintiles Transnational Corp. |
| 232 | AGCX | Asia Global Crossing Ltd. |
| 233 | AHAA | Alpha Industries, Inc. |
| 234 | EFII | Electronics for Imaging, Inc. |
| 235 | LMNE | Luminent, Inc. |
| 236 | AMTD | AmeriTrade Holding Corporation |
| 237 | ABGX | Abgenix, Inc. |
| 238 | FISV | Fiserv, Inc. |
| 239 | CTAS | Cintas Corporation |
| 240 | TEVA | Teva Pharmaceutical Industries Limited |
| 241 | ACXM | Acxiom Corporation |
| 242 | PHSY | PacifiCare Health Systems, Inc. |
| 243 | MCRL | Micrel, Incorporated |
| 244 | TSIX | 360networks inc. |
| 245 | IVGN | Invitrogen Corporation |
| 246 | ADLAC | Adelphia Communications Corporation |
| 247 | MEDX | Medarex, Inc. |
| 248 | MCLL | Metrocall, Inc. |
| 249 | TUTS | Tut Systems, Inc. |
| 250 | VSEA | Varian Semiconductor Equipment Associates, Inc. |

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| 251 | RRRR | Rare Medium Group Inc. |
| 252 | ISSI | Integrated Silicon Solution, Inc. |
| 253 | ADSX | Applied Digital Solutions, Inc. |
| 254 | STLW | Stratos Lightwave, Inc. |
| 255 | FFIV | F5 Networks, Inc. |
| 256 | AUDC | AudioCodes Ltd. |
| 257 | CCUR | Concurrent Computer Corporation |
| 258 | BCHE | Biochem Pharma Inc. |
| 259 | TGNT | Teligent, Inc. |
| 260 | CORL | Corel Corporation |
| 261 | MCTR | Mercator Software Inc |
| 262 | CDWC | CDW Computer Centers, Inc. |
| 263 | AEOS | American Eagle Outfitters, Inc. |
| 264 | LTXX | LTX Corporation |
| 265 | ENTU | Entrust Technologies, Inc. |
| 266 | VIAN | Viant Corporation |
| 267 | STXN | DMC Stratex Networks Inc |
| 268 | INCY | Incyte Genomics Inc. |
| 269 | APOL | Apollo Group, Inc. |
| 270 | NIKU | Niku Corporation |
| 271 | IMGN | ImmunoGen, Inc. |
| 272 | EXAP | Exchange Applications, Inc. |
| 273 | PLCM | Polycom, Inc. |
| 274 | PUMA | Puma Technology, Inc. |
| 275 | IPIX | Internet Pictures Corporation |
| 276 | VNTR | Ventro Corporation |
| 277 | REMC | REMEC, Inc. |
| 278 | TWRS | Crown Castle International Corp. |
| 279 | TMPW | TMP Worldwide Inc. |
| 280 | MENT | Mentor Graphics Corporation |
| 281 | NXTV | Next Level Communications, Inc. |
| 282 | PLXS | Plexus Corp. |
| 283 | DIGL | Digital Lightwave, Inc. |
| 284 | SIVB | Silicon Valley Bancshares |
| 285 | CLRN | Clarent Corporation |
| 286 | COSN | CoSine Communications, Inc. |
| 287 | GBIX | Globix Corporation |
| 288 | XIRC | Xircom, Inc. |
| 289 | CATP | Cambridge Technology Partners, Inc. |
| 290 | AGIL | Agile Software Corporation |
| 291 | MPWR | Mpower Communications Corporation |
| 292 | SNPS | Synopsys, Inc. |
| 293 | ADAP | Adaptive Broadband Corporation |
| 294 | GRMN | Garmin Ltd. |
| 295 | SITE | SpectraSite Holdings, Inc. |
| 296 | GMGC | General Magic, Inc. |
| 297 | GILD | Gilead Sciences, Inc. |
| 298 | ENGA | Engage, Inc. |
| 299 | AVCT | Avocent Corporation |
| 300 | IFCI | International FiberCom, Inc. |
| 301 | INFS | InFocus Corporation |

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| 302 | ITRU | Intertrust Technologies Corporation |
| 303 | NTRS | Northern Trust Corporation |
| 304 | HLYW | Hollywood Entertainment Corporation |
| 305 | FLSH | M-Systems Flash Disk Pioneers Ltd. |
| 306 | NTIQ | NetIQ Corporation |
| 307 | ATSN | Artesyn Technologies, Inc. |
| 308 | ASYT | Asyst Technologies, Inc. |
| 309 | ADIC | Advanced Digital Information Corporation |
| 310 | WEBM | webMethods, Inc. |
| 311 | ACTM | ACT Manufacturing, Inc. |
| 312 | BBSW | Broadbase Software, Inc. |
| 313 | ADRX | Andrx Group |
| 314 | BKNG | Banknorth Group, Inc. |
| 315 | SIMG | Silicon Image, Inc. |
| 316 | VECO | Veeco Instruments Inc. |
| 317 | MSTR | MicroStrategy Incorporated |
| 318 | XOMA | XOMA Ltd. |
| 319 | NAVI | NaviSite, Inc. |
| 320 | TECD | Tech Data Corporation |
| 321 | RCNC | RCN Corporation |
| 322 | MACR | Macromedia, Inc. |
| 323 | SOTR | SouthTrust Corporation |
| 324 | ALKS | Alkermes, Inc. |
| 325 | PRTL | Primus Telecommunications Group, Inc. |
| 326 | SVGI | Silicon Valley Group, Inc. |
| 327 | MAXM | Maxim Pharmaceuticals, Inc. |
| 328 | DITC | Ditech Communications Corporation |
| 329 | AMKR | Amkor Technology, Inc. |
| 330 | TFSM | 24/7 Media, Inc. |
| 331 | BFRE | Be Free, Inc. |
| 332 | ANSR | answerthink inc. |
| 333 | PCOM | P-COM, Inc. |
| 334 | NEOF | Neoforma.com, Inc. |
| 335 | WAXS | World Access, Inc. |
| 336 | ANAD | ANADIGICS, Inc. |
| 337 | NBCI | NBC Internet, Inc. |
| 338 | CRGN | CuraGen Corporation |
| 339 | ROST | Ross Stores, Inc. |
| 340 | JDEC | J.D. Edwards & Company |
| 341 | TALK | Talk.com, Inc. |
| 342 | HOMS | HomeStore.com, Inc. |
| 343 | CYMI | Cymer, Inc. |
| 344 | PSSI | PSS World Medical Inc. |
| 345 | CPST | Capstone Turbine Corporation |
| 346 | SCRI | SICOR, Inc. |
| 347 | GLBL | Global Industries, Ltd. |
| 348 | ASKJ | Ask Jeeves, Inc. |
| 349 | AEIS | Advanced Energy Industries, Inc. |
| 350 | CEPH | Cephalon, Inc. |
| 351 | BLUE | Blue Martini Software, Inc. |
| 352 | GEMS | Glenayre Technologies, Inc. |

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| 353 | PSUN | Pacific Sunwear of California, Inc. |
| 354 | BKHM | Bookham Technology plc |
| 355 | CNCT | Connetics Corporation |
| 356 | SAFC | SAFECO Corporation |
| 357 | GNTX | Gentex Corporation |
| 358 | MIKE | Michaels Stores, Inc. |
| 359 | MNMD | MiniMed Inc. |
| 360 | TMWD | Tumbleweed Communications Corp. |
| 361 | CUBE | C-Cube Microsystems Inc. |
| 362 | IMCL | ImClone Systems Incorporated |
| 363 | CBRL | CBRL Group Inc. |
| 364 | SBLU | SONICblue Incorporated |
| 365 | CKFR | CheckFree Corporation |
| 366 | LNCR | Lincare Holdings Inc. |
| 367 | SNRS | Sunrise Technologies International Inc. |
| 368 | ARXX | Aeroflex Incorporated |
| 369 | DTPI | DiamondCluster International Inc CL A |
| 370 | ACRU | Accrue Software, Inc. |
| 371 | MOLX | Molex Incorporated |
| 372 | ACTU | Actuate Corporation |
| 373 | ESPI | e.spire Communications, Inc. |
| 374 | NZRO | NetZero, Inc. |
| 375 | WIND | Wind River Systems, Inc. |
| 376 | PXCM | Proxicom, Inc. |
| 377 | SIAL | Sigma-Aldrich Corporation |
| 378 | CLRS | Clarus Corporation |
| 379 | SONE | S1 Corporation |
| 380 | ENZN | Enzon, Inc. |
| 381 | CHRT | Chartered Semiconductor Manufacturing Ltd. |
| 382 | NCBC | National Commerce Bancorporation |
| 383 | STMP | Stamps.com Inc. |
| 384 | NENG | Network Engines, Inc |
| 385 | SNWL | SonicWALL, Inc. |
| 386 | MAIL | Mail.com, Inc. |
| 387 | JAWZ | JAWZ, Inc. |
| 388 | ANDW | Andrew Corporation |
| 389 | STEI | Stewart Enterprises, Inc. |
| 390 | INHL | Inhale Therapeutic Systems, Inc. |
| 391 | HYSL | Hyperion Solutions Corporation |
| 392 | NSIT | Insight Enterprises, Inc. |
| 393 | MUEI | Micron Electronics, Inc. |
| 394 | ABIZ | Adelphia Business Solutions, Inc. |
| 395 | FILE | FileNet Corporation |
| 396 | CCRT | CompuCredit Corporation |
| 397 | CYTC | CYTYC Corporation |
| 398 | DIGX | Digex, Inc. |
| 399 | HBAN | Huntington Bancshares Incorporated |
| 400 | QHGI | Quorum Health Group, Inc. |
| 401 | EXAR | Exar Corporation |
| 402 | TRIH | Triad Hospitals, Inc. |
| 403 | ASFC | Astoria Financial Corporation |

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| 404 | RECN | Resources Connection, Inc. |
| 405 | IATV | ACTV Inc. |
| 406 | GYMB | Gymboree Corporation (The) |
| 407 | CITC | Citadel Communications Corporation |
| 408 | ELON | Echelon Corporation |
| 409 | SHPGY | Shire Pharmaceuticals Group, plc |
| 410 | CYTO | Cytogen Corporation |
| 411 | PETM | PETsMART, Inc. |
| 412 | CMNT | Computer Network Technology Corporation |
| 413 | EPIC | Epicor Software Corporation |
| 414 | FCEL | FuelCell Energy, Inc. |
| 415 | PKTR | Packeteer, Inc. |
| 416 | IBAS | iBasis, Inc. |
| 417 | MYPT | MyPoints.com, Inc. |
| 418 | THDO | 3DO Company (The) |
| 419 | SYBS | Sybase, Inc. |
| 420 | CCBL | C-COR.net Corporation |
| 421 | PGTV | Pegasus Communications Corporation |
| 422 | NTPA | Netopia, Inc. |
| 423 | ARCC | Allied Riser Communications Corporation |
| 424 | OMKT | Open Market, Inc. |
| 425 | ARTT | Advanced Radio Telecom Corp. |
| 426 | IMAX | Imax Corporation |
| 427 | SCIO | Scios, Inc. |
| 428 | CAMP | California Amplifier, Inc. |
| 429 | ESRX | Express Scripts, Inc. |
| 430 | ADSK | Autodesk, Inc. |
| 431 | DRTE | Dendrite International, Inc. |
| 432 | VRTY | Verity, Inc. |
| 433 | WWCA | Western Wireless Corporation |
| 434 | INRG | Inrange Technologies Corporation |
| 435 | TROW | T. Rowe Price Group, Inc. |
| 436 | DCTM | Documentum, Inc. |
| 437 | CTIC | Cell Therapeutics, Inc. |
| 438 | DROOY | Durban Roodeport Deep, Ltd. |
| 439 | MVSN | Macrovision Corporation |
| 440 | BSYS | BISYS Group, Inc. (The) |
| 441 | WAVX | Wave Systems Corp. |
| 442 | NWAC | Northwest Airlines Corporation |
| 443 | RGBK | Regions Financial Corporation |
| 444 | PRCS | PRAECIS PHARMACEUTICALS INCORPORATED |
| 445 | RETK | Retek Inc. |
| 446 | ACLS | Axcelis Technologies, Inc. |
| 447 | PTNR | Partner Communications Company Ltd. |
| 448 | QSFT | Quest Software, Inc. |
| 449 | GOAM | GoAmerica, Inc. |
| 450 | AMES | Ames Department Stores, Inc. |
| 451 | IDCC | InterDigital Communications Corp. |
| 452 | VLNC | Valence Technology, Inc. |
| 453 | EMMS | Emmis Communications Corporation |
| 454 | IBEM | iBEAM Broadcasting Corporation |

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| 455 | MERX | Merix Corporation |
| 456 | ERTH | EarthShell Corporation |
| 457 | BWAY | Breakaway Solutions, Inc. |
| 458 | BOUT | About.com, Inc. |
| 459 | CERN | Cerner Corporation |
| 460 | MYGN | Myriad Genetics, Inc. |
| 461 | LPTH | LightPath Technologies, Inc. |
| 462 | IIXL | iXL Enterprises, Inc. |
| 463 | SIRI | Sirius Satellite Radio Inc. |
| 464 | ISSX | Internet Security Systems Inc |
| 465 | CSGS | CSG Systems International, Inc. |
| 466 | BYND | Beyond.com Corporation |
| 467 | PRIA | PRI Automation, Inc. |
| 468 | ROIAK | Radio One, Inc. |
| 469 | MEOH | Methanex Corporation |
| 470 | TLGD | Tollgrade Communications, Inc. |
| 471 | SATH | Shop at Home, Inc. |
| 472 | CRDS | Crossroads Systems, Inc. |
| 473 | BOBJ | Business Objects S.A. |
| 474 | ASCX | Advanced Switching Communications, Inc. |
| 475 | DSLN | DSL.net, Inc. |
| 476 | TKLC | Tekelec |
| 477 | STRM | StarMedia Network, Inc. |
| 478 | STRX | STAR Telecommunications, Inc. |
| 479 | ASPT | Aspect Communications Corporation |
| 480 | ZRAN | Zoran Corporation |
| 481 | ACAP | American Physicians Capital, Inc. |
| 482 | ZOMX | Zomax Incorporated |
| 483 | ITCD | ITC DeltaCom, Inc. |
| 484 | ALLR | Allaire Corporation |
| 485 | OSIP | OSI Pharmaceuticals Inc. |
| 486 | CELL | Brightpoint, Inc. |
| 487 | ADVP | Advance Paradigm, Inc. |
| 488 | XXIA | Ixia |
| 489 | ZOOX | Gadzoox Networks, Inc. |
| 490 | BVEW | Bindview Development Corporation |
| 491 | NVTL | Novatel Wireless, Inc. |
| 492 | XYBR | Xybernaut Corporation |
| 493 | ECLP | Eclipsys Corporation |
| 494 | ACTL | Actel Corporation |
| 495 | PRHC | Province Healthcare Company |
| 496 | PCLE | Pinnacle Systems, Inc. |
| 497 | ELOT | eLOT, Inc. |
| 498 | CVAS | Corvas International, Inc. |
| 499 | GSLI | GSI Lumonics Inc. |
| 500 | UPCOY | United Pan-Europe Communications N.V. |
| 501 | WFMI | Whole Foods Market, Inc. |
| 502 | ONNN | ON Semiconductor Corporation |
| 503 | PSEM | Pericom Semiconductor Corporation |
| 504 | PCAR | PACCAR Inc |
| 505 | PTEN | Patterson Energy, Inc. |

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| 506 | BLDP | Ballard Power Systems, Inc. |
| 507 | NXCD | NextCard, Inc. |
| 508 | DSPG | DSP Group, Inc. |
| 509 | ALSC | Alliance Semiconductor Corporation |
| 510 | MSLV | MetaSolv Inc |
| 511 | NTOP | Net2Phone |
| 512 | HAIR | The Hain Celestial Group, Inc. |
| 513 | SPOT | PanAmSat Corporation |
| 514 | ENWV | Endwave Corporation |
| 515 | TDFX | 3Dfx Interactive, Inc. |
| 516 | NWKC | Network Commerce Inc |
| 517 | COGN | Cognos Incorporated |
| 518 | NBTY | NBTY, Inc. |
| 519 | UTHR | United Therapeutics Corporation |
| 520 | DSET | DSET Corporation |
| 521 | LOOK | LookSmart, Ltd. |
| 522 | DDIC | DDi Corp. |
| 523 | SUPG | SuperGen, Inc. |
| 524 | HYGS | Hydrogenics Corporation |
| 525 | MTNT | Motient Corporation |
| 526 | VNWK | Visual Networks, Inc. |
| 527 | GETY | Getty Images, Inc. |
| 528 | NETE | Netegrity, Inc. |
| 529 | ZION | Zions Bancorporation |
| 530 | KOOP | drkoop.com, Inc. |
| 531 | PILT | Pilot Network Services, Inc. |
| 532 | CHCS | Chico's FAS, Inc. |
| 533 | ECIL | ECI Telecom Ltd. |
| 534 | MONE | MatrixOne, Inc. |
| 535 | HPOW | H Power Corporation |
| 536 | EXLN | eXcelon Corporation |
| 537 | OMNY | OmniSky Corporation |
| 538 | LENS | Concord Camera Corp. |
| 539 | TTEK | Tetra Tech, Inc. |
| 540 | IMAT | Imatron Inc. |
| 541 | METHA | Methode Electronics, Inc. |
| 542 | GILTF | Gilat Satellite Networks Ltd. |
| 543 | CMTO | Com21, Inc. |
| 544 | ACPW | Active Power, Inc. |
| 545 | MOLXA | Molex Incorporated |
| 546 | BUYX | BUY.COM INC. |
| 547 | EXPD | Expeditors International of Washington, Inc. |
| 548 | RMDY | Remedy Corporation |
| 549 | PRGX | The Profit Recovery Group International, Inc. |
| 550 | CONE | Carrier 1 International S.A. |
| 551 | CBSS | Compass Bancshares, Inc. |
| 552 | WAVC | WaveRider Communications Inc. |
| 553 | WGRD | WatchGuard Technologies, Inc. |
| 554 | CLPA | Cell Pathways, Inc. |
| 555 | FIBR | Osicom Technologies, Inc. |
| 556 | BCON | Beacon Power Corporation |

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| 557 | PROX | Proxim, Inc. |
| 558 | MLHR | Herman Miller, Inc. |
| 559 | INFA | Informatica Corporation |
| 560 | TMCS | Ticketmaster Online-CitySearch, Inc. |
| 561 | NPLS | Network Plus Corp. |
| 562 | ADTN | ADTRAN, Inc. |
| 563 | ARTC | ArthroCare Corporation |
| 564 | OPTV | OpenTV Corp. |
| 565 | ROBV | Robotic Vision Systems, Inc. |
| 566 | LFMN | LifeMinders Inc |
| 567 | PDYN | Paradyne Networks, Inc. |
| 568 | ELOY | eLoyalty Corporation |
| 569 | LPNT | LifePoint Hospitals, Inc. |
| 570 | POWI | Power Integrations, Inc. |
| 571 | VRTL | Vertel Corporation |
| 572 | LEXG | Lexicon Genetics Incorporated |
| 573 | USON | US Oncology, Inc. |
| 574 | FTHL | FLAG Telecom Holdings Limited |
| 575 | ASPX | Auspex Systems, Inc. |
| 576 | SMTF | SmartForce plc |
| 577 | IMPH | IMPATH Inc. |
| 578 | NOVN | Noven Pharmaceuticals, Inc. |
| 579 | RNBO | Rainbow Technologies, Inc. |
| 580 | INMX | InforMax, Inc. |
| 581 | HNCS | HNC Software Inc. |
| 582 | ESST | ESS Technology, Inc |
| 583 | MRVL | Marvell Technology Group, Ltd. |
| 584 | FHCC | First Health Group Corp. |
| 585 | SNRZ | Sunrise Assisted Living Inc. |
| 586 | WLNK | WebLink Wireless, Incorporated |
| 587 | NXTP | Nextel Partners, Inc. |
| 588 | TLCT | Telocity, Inc. |
| 589 | CNTR | Centura Software Corporation |
| 590 | IARC | Information Architects Corporation |
| 591 | TIXX | Tickets.com, Inc. |
| 592 | NETP | Net Perceptions, Inc. |
| 593 | EEEE | eMachines, Inc. |
| 594 | GLGC | Gene Logic Inc. |
| 595 | SBGI | Sinclair Broadcast Group, Inc. |
| 596 | TWTC | Time Warner Telecom Inc. |
| 597 | HSAC | High Speed Access Corp. |
| 598 | PHCC | Priority Healthcare Corporation |
| 599 | RCGI | Renal Care Group, Inc. |
| 600 | ELAS | Elastic Networks Inc. |
| 601 | WITC | Wit Soundview Group Inc |
| 602 | HSIC | Henry Schein, Inc. |
| 603 | DTHK | DigitalThink, Inc. |
| 604 | ARQL | ArQule, Inc. |
| 605 | CANI | Carreker Corporation |
| 606 | BNBN | barnesandnoble.com inc. |
| 607 | SBAS | StarBase Corporation |

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| 608 | MPLX | Mediaplex, Inc. |
| 609 | CYBR | Cyber-Care Inc. |
| 610 | APWR | ASTROPOWER, Inc. |
| 611 | EGOV | National Information Consortium, Inc. |
| 612 | INTW | InterWorld Corporation |
| 613 | OATS | Wild Oats Markets, Inc. |
| 614 | RSFC | Republic Security Financial Corporation |
| 615 | SGNT | Sagent Technology, Inc. |
| 616 | ATMI | ATMI Inc. |
| 617 | EGGS | Egghead.com Inc. |
| 618 | TUNE | Microtune, Inc. |
| 619 | PLMD | PolyMedica Corporation |
| 620 | IWAV | InterWAVE Communications International, Ltd. |
| 621 | ESIO | Electro Scientific Industries, Inc. |
| 622 | RSYS | RadiSys Corporation |
| 623 | SBSA | Spanish Broadcasting System, Inc. |
| 624 | CLIC | Calico Commerce, Inc. |
| 625 | HADV | Havas Advertising |
| 626 | NETM | NetManage, Inc. |
| 627 | ITXC | ITXC Corp. |
| 628 | AOLA | America Online Latin America, Inc. |
| 629 | AFWY | American Freightways Corporation |
| 630 | ESTM | E-Stamp Corporation |
| 631 | INKP | Inkine Pharmaceutical Company Inc. |
| 632 | PPDI | Pharmaceutical Product Development, Inc. |
| 633 | WFII | Wireless Facilities, Inc. |
| 634 | WHES | W-H Energy services, Inc. |
| 635 | CGNX | Cognex Corporation |
| 636 | INSM | Insmmed, Inc. |
| 637 | ATTC | AT&T Canada, Inc. |
| 638 | CRAY | Cray Inc |
| 639 | RSAS | RSA Security, Inc. |
| 640 | FCOM | Focal Communications Corporation |
| 641 | AFOP | Alliance Fiber Optic Products, Inc. |
| 642 | PMCO | ProMedCo Management Company |
| 643 | SOFN | Softnet Systems, Inc. |
| 644 | JWEB | Juno Online Services, Inc. |
| 645 | ITRA | Intraware, Inc. |
| 646 | ZIXI | ZixIt Corporation |
| 647 | TRAC | Track Data Corporation |
| 648 | GOTO | GoTo.com, Inc. |
| 649 | RESP | Respironics, Inc. |
| 650 | BTGC | Bio-Technology General Corp. |
| 651 | EPRS | Eprise Corporation |
| 652 | UAXS | Universal Access, Inc. |
| 653 | PTEK | PTEK Holdings, Inc. |
| 654 | BWEB | BackWeb Technologies Ltd. |
| 655 | EAGL | EGL, Inc. |
| 656 | SYKE | Sykes Enterprises, Incorporated |
| 657 | EQIX | Equinix, Inc. |
| 658 | CHHZ | Computer Horizons Corp. |

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| 659 | SIFY | Satyam Infoway Limited |
| 660 | VYYO | Vyyo, Inc. |
| 661 | PXLW | Pixelworks, Inc. |
| 662 | SCON | Superconductor Technologies Inc. |
| 663 | NXWX | Nx Networks Inc. |
| 664 | PCTI | PC-Tel, Inc. |
| 665 | SQST | SciQuest.com, Inc. |
| 666 | PRTN | Proton Energy Systems, Inc. |
| 667 | SEIC | SEI Investments Company |
| 668 | PDII | Professional Detailing, Inc. |
| 669 | BRKS | Brooks Automation, Inc. |
| 670 | INRS | IntraNet Solutions Inc. |
| 671 | ASTM | Aastrom Biosciences, Inc. |
| 672 | CHPC | ChipPAC, Inc. |
| 673 | COMM | CoreComm Limited |
| 674 | PCOP | Pharmacopeia, Inc. |
| 675 | CRXA | Corixa Corporation |
| 676 | LDIG | Liberty Digital, Inc. |
| 677 | ORCH | Orchid Biosciences, Inc. |
| 678 | GNTA | Genta Incorporated |
| 679 | EMUS | Emusic.com Inc. |
| 680 | PLUG | Plug Power, Inc. |
| 681 | NOVT | Novoste Corporation |
| 682 | ALLC | Allied Capital Corporation |
| 683 | PSTI | Per-Se Technologies, Inc. |
| 684 | DRTN | Data Return Corporation |
| 685 | BILL | Billing Concepts Corp. |
| 686 | ONXX | ONYX Pharmaceuticals, Inc. |
| 687 | SCOC | Santa Cruz Operation, Inc. (The) |
| 688 | SPWX | SpeechWorks International, Inc. |
| 689 | LWIN | Leap Wireless International, Inc. |
| 690 | CEGE | Cell Genesys, Inc. |
| 691 | TSCC | Technology Solutions Company |
| 692 | AWRE | Aware, Inc. |
| 693 | IMMU | Immunomedics, Inc. |
| 694 | BTOB | SierraCities.com Inc. |
| 695 | JKHY | Jack Henry & Associates, Inc. |
| 696 | GWRX | Geoworks Corporation |
| 697 | LQID | Liquid Audio, Inc. |
| 698 | CACS | Carrier Access Corporation |
| 699 | WEBT | WebTrends Corporation |
| 700 | PLAB | Photronics, Inc. |
| 701 | AREM | AremisSoft Corporation |
| 702 | ABSC | Aurora Biosciences Corporation |
| 703 | ICOS | ICOS Corporation |
| 704 | LAMR | Lamar Advertising Company |
| 705 | CBST | Cubist Pharmaceuticals, Inc. |
| 706 | FTRL | FutureLink Corp. |
| 707 | BNKU | Bank United Corporation |
| 708 | ACCL | Accelerated Networks, Inc. |
| 709 | ONVI | Onvia.com, Inc. |

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| 710 | SQNM | Sequenom, Inc. |
| 711 | DSCM | drugstore.com, inc. |
| 712 | JAKK | JAKKS Pacific, Inc. |
| 713 | GBBK | Greater Bay Bancorp |
| 714 | NCNT | Netcentives, Inc. |
| 715 | PHTN | Photon Dynamics, Inc. |
| 716 | NCOG | NCO Group, Inc. |
| 717 | STEC | Simple Technology, Inc. |
| 718 | EMKR | EMCORE Corporation |
| 719 | ANEN | Anaren Microwave, Inc. |
| 720 | ENMD | EntreMed, Inc. |
| 721 | SCLN | SciClone Pharmaceuticals, Inc. |
| 722 | SBAC | SBA Communications Corporation |
| 723 | COOL | Cyberian Outpost, Inc. |
| 724 | SRNA | SERENA Software Inc. |
| 725 | BRIO | Brio Technology, Inc. |
| 726 | CLST | Cellstar Corporation |
| 727 | LTWO | Learn2.com Inc. |
| 728 | XMSR | XM Satellite Radio Holdings Inc. |
| 729 | GPSI | Great Plains Software, Inc. |
| 730 | EXEL | Exelixis, Inc. |
| 731 | WMUX | Western Multiplex Corporation |
| 732 | SERO | Serologicals Corporation |
| 733 | AMRI | Albany Molecular Research, Inc. |
| 734 | VOXX | Audiovox Corporation |
| 735 | DCEL | Dobson Communications Corporation |
| 736 | MDLI | MedicaLogic/Medscape Inc |
| 737 | VARI | Varian, Inc. |
| 738 | TMAR | Trico Marine Services, Inc. |
| 739 | SABA | Saba Software, Inc. |
| 740 | AMSC | American Superconductor Corporation |
| 741 | GENE | Genome Therapeutics, Corp |
| 742 | EGAN | eGain Communications Corporation |
| 743 | ESTI | Eclipse Surgical Technologies, Inc. |
| 744 | PLCE | The Children's Place Retail Stores, Inc. |
| 745 | ATTN | AT&T Latin America Corp. |
| 746 | COHR | Coherent, Inc. |
| 747 | CPTL | CTC Communications Corp. |
| 748 | TNSI | Triton Network Systems, Inc. |
| 749 | PVTL | Pivotal Corporation |
| 750 | TWTR | Tweeter Home Entertainment Group, Inc |
| 751 | ORLY | O'Reilly Automotive, Inc. |
| 752 | CYBS | CyberSource Corporation |
| 753 | CTLM | Centillum Communications, Inc. |
| 754 | MIPS | MIPS Technologies, Inc. |
| 755 | CAIR | Corsair Communications, Inc. |
| 756 | SINA | sina.com |
| 757 | IGTE | iGate Capital Corporation |
| 758 | QUIK | QuickLogic Corporation |
| 759 | RACE | DATA RACE, Inc. |
| 760 | SPIL | Siliconware Precision Industries Company, Ltd. |

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| 761 | MTSN | Mattson Technology, Inc. |
| 762 | DVIN | divine interVentures, inc. |
| 763 | EXFO | EXFO Electro-Optical Engineering |
| 764 | ACLA | ACLARA BioSciences, Inc. |
| 765 | LVCi | Laser Vision Centers, Inc. |
| 766 | RSLN | Roslyn Bancorp, Inc. |
| 767 | WPPGY | WPP Group plc |
| 768 | CCMP | Cabot Microelectronics Corporation |
| 769 | ISIP | Isis Pharmaceuticals, Inc. |
| 770 | DBCC | Data Broadcasting Corporation |
| 771 | INTD | InteliData Technologies Corporation |
| 772 | TTEC | TeleTech Holdings, Inc. |
| 773 | WGAT | Worldgate Communications, Inc. |
| 774 | iVIL | iVillage, Inc. |
| 775 | MDRX | Allscripts, Inc. |
| 776 | PZZA | Papa John's International, Inc. |
| 777 | KEYN | Keynote Systems, Inc. |
| 778 | ALLP | Alliance Pharmaceutical Corp. |
| 779 | IMRS | IMRglobal Corp. |
| 780 | CALP | Caliper Technologies Corp. |
| 781 | ZANY | Zany Brainy, Inc. |
| 782 | CVTY | Coventry Health Care Inc |
| 783 | MCNS | Mediconsult.com, Inc. |
| 784 | ROIA | Radio One, Inc. |
| 785 | JAZZ | Jazztel p.l.c. |
| 786 | SCUR | Secure Computing Corporation |
| 787 | MTIC | MTI Technology Corporation |
| 788 | JMXI | Jupiter Media Metrix Inc. |
| 789 | PCTL | PictureTel Corporation |
| 790 | SFAM | SpeedFam-IPEC Inc. |
| 791 | ORBK | Orbotech Ltd. |
| 792 | RCOM | Register.com, Inc. |
| 793 | VVTV | ValueVision International, Inc. |
| 794 | AVIR | Aviron |
| 795 | PEGS | Pegasus Solutions Inc |
| 796 | MCKC | MCK Communications, Inc. |
| 797 | TIVO | TiVo Inc. |
| 798 | GNLB | Genelabs Technologies, Inc. |
| 799 | PCCC | PC Connection, Inc. |
| 800 | NERX | NeoRx Corporation |
| 801 | PKSI | Primus Knowledge Solutions, Inc. |
| 802 | CINF | Cincinnati Financial Corporation |
| 803 | AVGO | AvantGo, Inc. |
| 804 | CHRS | Charming Shoppes, Inc. |
| 805 | WJCI | WJ Communications, Inc. |
| 806 | VRSO | Verso Technologies, Inc. |
| 807 | MDEA | Media 100 Inc. |
| 808 | BRZE | BreezeCOM, Ltd. |
| 809 | IDXX | IDEXX Laboratories, Inc. |
| 810 | SPNS | Sapiens International Corporation N.V. |
| 811 | CBIZ | Century Business Services, Inc |

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| 812 | SIPX | SIPEX Corporation |
| 813 | SWFT | Swift Transportation Co., Inc. |
| 814 | BEOS | Be Incorporated |
| 815 | GZTC | Genzyme Transgenics Corporation |
| 816 | NTBK | Net.B@nk, Inc. |
| 817 | GZBX | Genzyme General |
| 818 | WCNX | Waste Connections Inc. |
| 819 | IFIN | Investors Financial Services Corp. |
| 820 | HELX | Helix Technology Corporation |
| 821 | GLCBY | Globo Cabo S.A. |
| 822 | TLCP | TeleCorp PCS Inc CL A |
| 823 | VVUS | Vivus, Inc. |
| 824 | PFSW | PFSweb, Inc. |
| 825 | ALXN | Alexion Pharmaceuticals, Inc. |
| 826 | OVTI | OmniVision Technologies, Inc. |
| 827 | SANG | SangStat Medical Corporation |
| 828 | FRNT | Frontier Airlines, Inc. |
| 829 | SEAC | SeaChange International, Inc. |
| 830 | AMLN | Amylin Pharmaceuticals, Inc. |
| 831 | ADVS | Advent Software, Inc. |
| 832 | ASTN | Ashton Technology Group, Inc. (The) |
| 833 | ICST | Integrated Circuit Systems, Inc. |
| 834 | REGI | Renaissance Worldwide Inc. |
| 835 | EDMC | Education Management Corporation |
| 836 | ASMI | ASM International N.V. |
| 837 | BELM | Bell Microproducts Inc. |
| 838 | XRAY | DENTSPLY International Inc. |
| 839 | HOTT | Hot Topic, Inc. |
| 840 | SMDI | Stanford Microdevices, Inc. |
| 841 | OCAS | Ohio Casualty Corporation |
| 842 | DSGX | Descartes Systems Group Inc. (The) |
| 843 | IMNR | Immune Response Corporation (The) |
| 844 | AZPN | Aspen Technology, Inc. |
| 845 | MIPSB | MIPS Technologies, Inc. |
| 846 | ONXS | ONYX Software Corporation |
| 847 | PTMK | Pathmark Stores, Inc. |
| 848 | ZBRA | Zebra Technologies Corporation |
| 849 | DPMI | DuPont Photomasks, Inc. |
| 850 | MTWV | Metawave Communications Corporation |
| 851 | MCAF | McAfee.com Corporation |
| 852 | ASTSF | ASE Test, Limited |
| 853 | SNRA | Sonera Corporation |
| 854 | NETS | YouthStream Media Networks Inc |
| 855 | UTIW | UTi Worldwide Inc. |
| 856 | BIOM | Biomira Inc. |
| 857 | NPSP | NPS Pharmaceuticals, Inc. |
| 858 | PLXT | PLX Technology, Inc. |
| 859 | CAKE | Cheesecake Factory Incorporated (The) |
| 860 | ADLR | Adolor Corporation |
| 861 | VWPT | Viewpoint Corporation |
| 862 | CYSV | Cysive, Inc. |

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| 863 | OPUS | Opus360 Corporation |
| 864 | FAST | Fastenal Company |
| 865 | NICE | NICE-Systems Limited |
| 866 | TRMB | Trimble Navigation Limited |
| 867 | PACW | Pac-West Telecomm, Inc. |
| 868 | EGLS | Electroglass, Inc. |
| 869 | NSPR | INSpire Insurance Solutions, Inc. |
| 870 | SMRT | Stein Mart, Inc. |
| 871 | GERN | Geron Corporation |
| 872 | POSO | ProsoftTraining.com |
| 873 | ARIA | ARIAD Pharmaceuticals, Inc. |
| 874 | RVSN | RADVision Ltd. |
| 875 | CAIS | CAIS Internet, Inc. |
| 876 | AWEB | Autoweb.com, Inc. |
| 877 | TOPP | Topps Company, Inc. (The) |
| 878 | WCLX | Wisconsin Central Transportation Corporation |
| 879 | CYBA | Andrx Group |
| 880 | KERA | KeraVision, Inc. |
| 881 | TNOX | Tanox, Inc. |
| 882 | AVNT | Avant! Corporation |
| 883 | TTWO | Take-Two Interactive Software, Inc. |
| 884 | NPIX | Network Peripherals, Inc. |
| 885 | TTMI | TTM Technologies, Inc. |
| 886 | ACCD | Accord Networks Ltd. |
| 887 | VIAD | Viador Inc. |
| 888 | SLTC | Selectica, Inc. |
| 889 | ICCI | Insight Communications Company, Inc. |
| 890 | AXTI | AXT Inc |
| 891 | PCTH | Pacific Aerospace & Electronics, Inc. |
| 892 | DATC | Datatec Systems, Inc. |
| 893 | SYNQ | SynQuest, Inc. |
| 894 | ACTR | Acterna Corp. |
| 895 | VCNT | Vicinity Corporation |
| 896 | ILXO | ILEX Oncology, Inc. |
| 897 | SSFT | ScanSoft, Inc. |
| 898 | AXPH | Axys Pharmaceuticals Inc. |
| 899 | DTAS | Digitas, Inc. |
| 900 | EWBC | East West Bancorp, Inc. |
| 901 | KOREA | Korea Thrunet Co., Ltd. |
| 902 | MGIC | Magic Software Enterprises Ltd |
| 903 | IDTC | IDT Corporation |
| 904 | PFCB | P.F.Chang's China Bistro, Inc. |
| 905 | NMTC | Numerical Technologies, Inc. |
| 906 | ARRY | Array BioPharma Inc. |
| 907 | NANO | Nanometrics Incorporated |
| 908 | MESG | MessageMedia Inc. |
| 909 | SGMO | Sangamo BioSciences, Inc. |
| 910 | TGLO | theglobe.com, inc. |
| 911 | XPDR | Xpedior Incorporated |
| 912 | SYXI | IXYS Corporation |
| 913 | UTEK | Ultratech Stepper, Inc. |

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| 914 | USPL | U. S. Plastic Lumber Corporation |
| 915 | POZN | Pozen, Inc. |
| 916 | TECH | Techne Corporation |
| 917 | CYGN | Cygnus, Inc. |
| 918 | MKSI | MKS Instruments, Inc. |
| 919 | MRBA | Marimba, Inc. |
| 920 | STRD | Strategic Distribution, Inc. |
| 921 | CHRW | C.H. Robinson Worldwide, Inc. |
| 922 | ASTT | ASAT Holdings Limited |
| 923 | HYBR | Hybrid Networks, Inc. |
| 924 | INTV | InterVoice-Brite, Inc. |
| 925 | CWLD | CrossWorlds Software, Inc. |
| 926 | TLRK | Tularik Inc. |
| 927 | NGEN | Nanogen, Inc. |
| 928 | SDRC | Structural Dynamics Research Corporation |
| 929 | LCAV | LCA-Vision Inc. |
| 930 | OLOG | Offshore Logistics, Inc. |
| 931 | CIMA | Cima Labs Inc. |
| 932 | SAGI | Sage, Inc. |
| 933 | MSEL | Merisel, Inc. |
| 934 | AMSY | American Management Systems, Incorporated |
| 935 | CCRD | Concord Communications, Inc. |
| 936 | APPB | Applebee's International, Inc. |
| 937 | OTEC | ORATEC Interventions, Inc. |
| 938 | REGN | Regeneron Pharmaceuticals, Inc. |
| 939 | WOMN | Women.com Networks, Inc. |
| 940 | TLXS | Telaxis Communications Corporation |
| 941 | CRIO | Corio, Inc. |
| 942 | CYCO | Cypress Communications Inc. |
| 943 | ARDI | At Road, Inc. |
| 944 | PTEL | Powertel, Inc. |
| 945 | PHMD | PhotoMedex, Inc. |
| 946 | LGND | Ligand Pharmaceuticals Incorporated |
| 947 | PDCO | Patterson Dental Company |
| 948 | GNOM | Genomica Corporation |
| 949 | LEXR | Lexar Media, Inc. |
| 950 | IMDC | Inamed Corporation |
| 951 | VATA | Versata, Inc. |
| 952 | FLCG | Frontline Capital Group |
| 953 | TWMC | Trans World Entertainment Corp. |
| 954 | INCX | InfoCure Corporation |
| 955 | ROSS | Ross Systems, Inc. |
| 956 | ICII | Imperial Credit Industries, Inc. |
| 957 | DGIN | Digital Insight Corporation |
| 958 | SKYW | SkyWest, Inc. |
| 959 | FIRE | FirePond, Inc. |
| 960 | MEAD | Meade Instruments Corp. |
| 961 | UTSI | UTStarcom, Inc. |
| 962 | OLGC | Orthologic Corp. |
| 963 | STEM | StemCells, Inc. |
| 964 | INIT | Interliant, Inc. |

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| 965 | ASBC | Associated Banc-Corp |
| 966 | MLTX | Multex.com, Inc. |
| 967 | CDTS | Conductus, Inc. |
| 968 | EDSN | Edison Schools, Inc. |
| 969 | TMBR | Tom Brown, Inc. |
| 970 | AIRN | Airspan Networks Inc. |
| 971 | MSGI | Marketing Services Group, Inc. |
| 972 | DRIV | Digital River, Inc. |
| 973 | ASIA | AsiaInfo Holdings, Inc. |
| 974 | SPLN | SportsLine.com, Inc. |
| 975 | ANCC | AirNet Communications Corporation |
| 976 | BWSI | Blue Wave Systems Inc. |
| 977 | CRIS | Curis, Inc. |
| 978 | IFSIA | Interface, Inc. |
| 979 | LTRE | Learning Tree International, Inc. |
| 980 | ARTD | ARTISTdirect, Inc. |
| 981 | ELCO | Elcom International, Inc. |
| 982 | BCGI | Boston Communications Group, Inc. |
| 983 | AVTC | AVT Corporation |
| 984 | NPLI | Netpliance, Inc. |
| 985 | CLTK | Celeritek, Inc. |
| 986 | ULCM | Ulticom, Inc. |
| 987 | IDXC | IDX Systems Corporation |
| 988 | MRBK | Mercantile Bankshares Corporation |
| 989 | EFCX | Electric Fuel Corporation |
| 990 | PRGO | Perrigo Company |
| 991 | WFSL | Washington Federal, Inc. |
| 992 | ANCX | ANC Rental Corporation |
| 993 | ROIL | Remington Oil and Gas Corporation |
| 994 | SONC | Sonic Corp. |
| 995 | CTRA | Centra Software, Inc. |
| 996 | MAXY | Maxygen, Inc. |
| 997 | ASFD | Ashford.com, Inc. |
| 998 | PRDS | Predictive Systems, Inc. |
| 999 | ARMHY | ARM Holdings, plc |
| 1000 | BIDS | Bid.Com International Inc. |