Table VI Tick size by Volume Coefficients for Number of Prints

$Ln(N_{it}) = \alpha_0 + \alpha_1 Ln(\frac{W_{it}}{W^*}) + \epsilon_{it}$ Stock Fixed Effects Included and SE clustered by Stock											
	Volume 1	Volume 2	Volume 3	Volume 4	Volume 5	Volume 6	Volume 7	Volume 8	Volume 9	Volume 10	Average
All	0.6175	0.6510	0.6383	0.6217	0.6204	0.6083	0.6059	0.5711	0.5988	0.5845	0.6117
$Coef = \frac{2}{3}$	p < 0.001										
N	149,983	101,877	50,580	49,748	24,741	24,791	25,113	24,930	25,324	25,494	
Tick Size 1	0.6167	0.6497	0.6373	0.6208	0.6237	0.5986	0.6168	0.5590	0.5817	0.5641	0.6068
$Coef = \frac{2}{3}$	p < 0.001	p=0.004	p < 0.001	p < 0.001							
N	141,569	92,996	45,013	40,565	19,887	19,067	16,185	16,868	16,127	10,883	
Tick Size 5	0.6393	0.6892	0.6867	0.6569	0.6666	0.6729	0.6331	0.5721	0.5902	0.5935	0.6401
$Coef = \frac{2}{3}$	p = 0.053	p=0.108	p=0.172	p = 0.533	p = 0.999	p = 0.768	p = 0.028	p < 0.001	p < 0.001	p < 0.001	
N	6,767	7,538	4,921	6,992	3,260	3,601	6,363	3,808	4,639	6,060	
Tick Size 10	0.6445	0.6760	0.6842	0.6605	0.6615	0.6274	0.6076	0.6124	0.6175	0.6052	0.6397
$Coef = \frac{2}{3}$	p=0.344	p = 0.655	p=0.696	p=0.808	p = 0.857	p = 0.047	p = 0.005	p=0.002	p=0.002	p < 0.001	
N	1,647	1,343	646	2,191	1,594	2,123	2,565	4,254	4,558	7,797	
Tick Size 50										0.6453	0.6453
$Coef = \frac{2}{3}$										p=0.426	
N Tick Size 100										$401 \\ 0.6878$	0.6878
$Coef = \frac{2}{3}$										p=0.504	
N 3										353	