	(1)	(2)	(3)	(4)	(5)
	volnormalgroup 1		volnormalgroup 2		volnormalgroup 3
VARIABLES	mean	N	mean	N	mean
nprints	15.172	$47,\!367.000$	42.740	$51,\!569.000$	83.740
avg_price	1,403.676	$47,\!367.000$	1,189.003	$51,\!569.000$	1,163.132
avg_printsize	249.542	$47,\!367.000$	352.990	$51,\!569.000$	591.796
$d_{med_tw_size}$	133.813	47,367.000	138.624	$51,\!569.000$	145.950
$d_{med_vw_size}$	707.431	47,367.000	1,735.665	51,569.000	4,504.722
volatility	0.012	47,367.000	0.014	$51,\!569.000$	0.016
hundred_prc	0.679	47,367.000	0.644	51,569.000	0.636
$thousand_prc$	0.010	47,367.000	0.011	51,569.000	0.011
even_prc	0.942	47,367.000	0.919	51,569.000	0.914
dollarvol_in_1000	34.016	47,367.000	96.640	51,569.000	202.748
Number of ticker	163	163	163	163	163