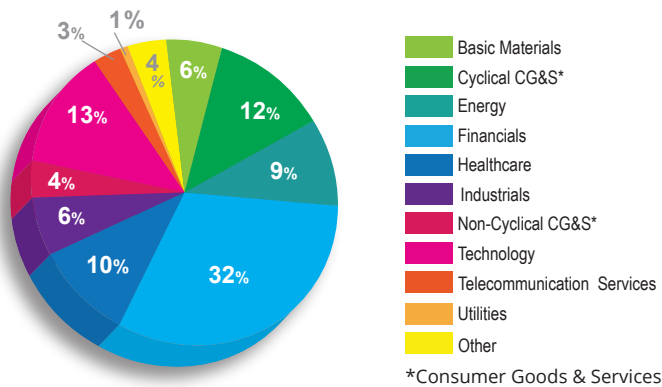


Daily Average	ENTERED		EXECUTED		
	Seekers	Provider	Matched (Internal)	Traded (External)	Total
Shares	1.03 BN	1.83 BN	8.3 MM	75.9 MM	84.2 MM
Issues	6,856	5,387	3,433	5,125	5,125
Large Orders ≥ 5,000 Shares	26,451	79,368	121	3,930	4,051

LIQUIDITY CHARACTERISTICS			
Daily Matched (Avg.)	Shares	Issues	% / Issues
Market Cap			
Large Cap	2,700,000	491	14%
Mid Cap	2,300,000	754	22%
Small Cap	3,300,000	2,188	64%

TRADE PERFORMANCE (LIQUIDITY SEEKERS)		
	BPS	GPS
VWAP +/- 1 Minute	-2.10	-0.32
VWAP +/- 1 Minute - Large Cap	-0.85	-0.32
VWAP +/- 1 Minute - Mid Cap	-1.78	-0.33
VWAP +/- 1 Minute - Small Cap	-3.35	-0.32

### TOP SECTORS BY SHARES TRADED



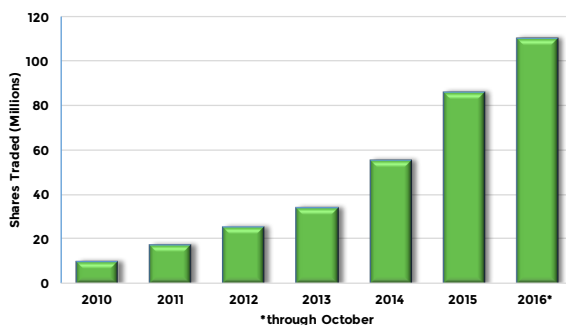
### POST TRADE % OF NBBO MIDPOINT MOVEMENT



### RECENT PDQ VOLUME HIGHLIGHTS

- Daily Traded Volume: 173.4 MM shares
- Matched Internal Volume: 17.1 MM shares (single counted)

### AVERAGE DAILY TRADED VOLUME SINCE 2010



### AVERAGE DAILY # OF AUCTIONS WITH EXECUTIONS

