

| ENTERED | | | EXECUTED | | |
|-----------------------|----------|-----------|--------------------|-------------------|---------|
| Daily Average | Seekers | Providers | Matched (Internal) | Traded (External) | Total |
| Shares | 573.8 MM | 1.03 BN | 4.4 MM | 45.5 MM | 49.9 MM |
| Issues | 6,795 | 4,817 | 2,260 | 4,620 | 4,767 |
| Orders ≥ 5,000 Shares | 13,278 | 16,320 | 42 | 467 | 509 |

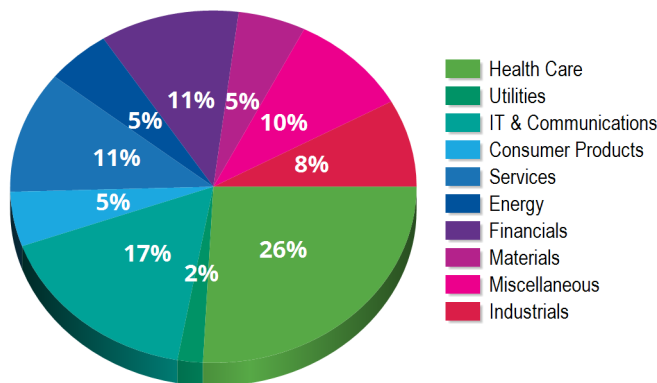
LIQUIDITY CHARACTERISTICS

| Daily Matched (Avg.) | Shares | Issues | % / Issues |
|----------------------|-----------|--------|------------|
| Market Cap | | | |
| Large Cap | 1,900,000 | 512 | 22.7% |
| Mid Cap | 1,000,000 | 649 | 28.7% |
| Small Cap | 1,500,000 | 1,099 | 48.6% |

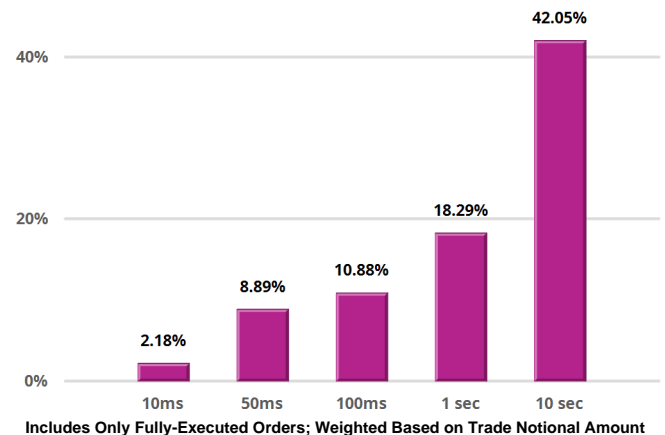
TRADE PERFORMANCE (LIQUIDITY SEEKERS)*

| | BPS | CPS |
|-------------------------------|------|------|
| VWAP +/- 1 Minute | 1.46 | 0.60 |
| VWAP +/- 1 Minute - Large Cap | 1.00 | 0.66 |
| VWAP +/- 1 Minute - Mid Cap | 1.60 | 0.54 |
| VWAP +/- 1 Minute - Small Cap | 4.00 | 0.55 |

TOP SECTORS BY SHARES TRADED



POST TRADE % OF NBBO MIDPOINT MOVEMENT**



CODA VOLUME HIGHLIGHTS

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