

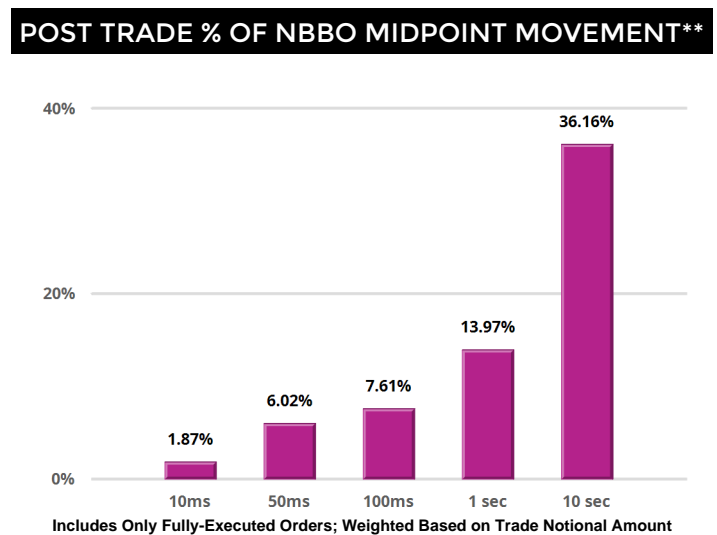
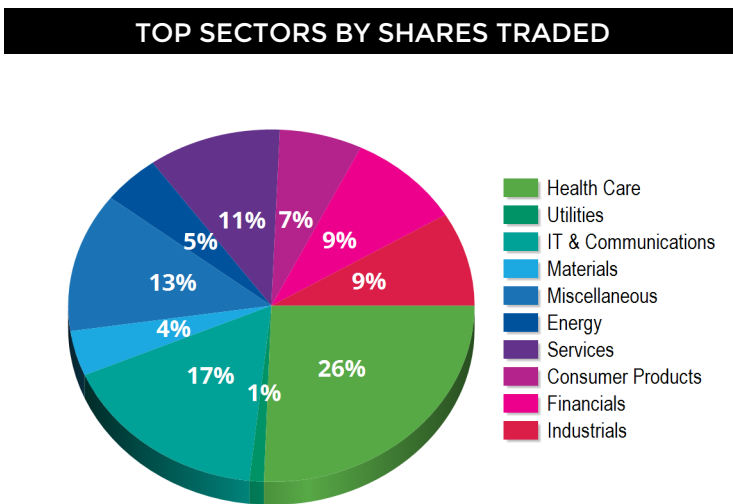
|                       | ENTERED  |           | EXECUTED           |                   |          |
|-----------------------|----------|-----------|--------------------|-------------------|----------|
| Daily Average         | Seekers  | Providers | Matched (Internal) | Traded (External) | Total    |
| Shares                | 760.2 MM | 1.21 BN   | 6.1 MM             | 101.6 MM          | 107.7 MM |
| Issues                | 6,784    | 4,810     | 2,758              | 4,659             | 4,831    |
| Orders ≥ 5,000 Shares | 20,758   | 20,348    | 55                 | 1,099             | 1,154    |

### LIQUIDITY CHARACTERISTICS

| Daily Matched (Avg.) | Shares    | Issues | % / Issues |
|----------------------|-----------|--------|------------|
| Market Cap           |           |        |            |
| Large Cap            | 2,754,679 | 583    | 21.1%      |
| Mid Cap              | 1,487,662 | 798    | 28.9%      |
| Small Cap            | 1,813,906 | 1,377  | 49.9%      |

### TRADE PERFORMANCE (LIQUIDITY SEEKERS)\*

|                               | BPS  | CPS  |
|-------------------------------|------|------|
| VWAP +/- 1 Minute             | 1.25 | 0.61 |
| VWAP +/- 1 Minute - Large Cap | 0.84 | 0.63 |
| VWAP +/- 1 Minute - Mid Cap   | 1.49 | 0.58 |
| VWAP +/- 1 Minute - Small Cap | 4.18 | 0.58 |



## CODA VOLUME HIGHLIGHTS

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