

LEHM - Held NMS Stocks and Options Order Routing Public Report

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2nd Quarter, 2026

April 2026

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)

April 2026

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)

April 2026

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
42.31	0.00	10.97	48.88	40.15

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
CBOE GLOBAL MARKETS INC. (XCBO)	24.75	0.00	40.49	27.82	16.71	0.0000	0.0000	1,763.2000	6.5588	3,094.6500	4.2836	1,041.1500	0.6497
NYSE ARCA OPTIONS (ARCO)	22.50	0.00	0.00	37.30	10.64	0.0000	0.0000	0.0000	0.0000	14,579.1000	54.1310	8,055.0000	17.1168
CBOE BZX OPTIONS EXCHANGE (BATO)	10.90	0.00	0.00	16.76	6.74	0.0000	0.0000	0.0000	0.0000	2,396.8400	27.4804	1,722.8900	6.7684
BOX OPTIONS EXCHANGE (XBOX)	6.38	0.00	15.33	0.61	10.95	0.0000	0.0000	627.6000	1.1309	0.0000	0.0000	2,961.6000	4.8817
INTERNATIONAL SECURITIES EXCHANGE, LLC (XISX)	6.28	0.00	4.17	5.20	8.17	0.0000	0.0000	102.0000	0.9336	1,912.0000	98.4552	810.5000	3.1966
CBOE EDGX OPTIONS ECHANGE (EDGO)	4.58	0.00	6.48	0.01	9.63	0.0000	0.0000	238.9900	35.1456	76.3200	106.0000	11,242.7100	20.5065
CBOE C2 OPTIONS EXCHANGE (C2OX)	4.32	0.00	0.00	3.62	6.35	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MEMX LLC OPTIONS (MXOP)	4.05	0.00	0.00	6.27	2.45	0.0000	0.0000	0.0000	0.0000	2,378.0100	44.2997	0.0000	0.0000
MIAMI INTERNATIONAL SECURITIES EXCHANGE (XMIO)	4.01	0.00	16.97	1.22	3.86	0.0000	0.0000	475.0000	2.3744	0.0000	0.0000	717.9500	4.0886
ISE MERCURY, LLC (MCRY)	2.36	0.00	11.40	0.00	2.76	0.0000	0.0000	567.6100	6.4810	0.0000	0.0000	5.9900	0.0825

Material Aspects:

CBOE GLOBAL MARKETS INC. (XCBO):

When routing orders to this market center for execution, Barclays Capital (BCI) pays fees or receives credits in accordance with this market center's published fee schedule and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BCI over a period may exceed the charges assessed. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://markets.cboe.com/us/options/membership/fee_schedule/xcbo/ Information reflecting the tiered pricing/payment schedule, as applicable to BCI, can be REQUESTED by emailing 606requests@barclayscapital.com

NYSE ARCA OPTIONS (ARCO):

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CBOE BZX OPTIONS EXCHANGE (BATO):

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BOX OPTIONS EXCHANGE (XBOX):
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INTERNATIONAL SECURITIES EXCHANGE, LLC (XISX):
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CBOE EDGX OPTIONS EXCHANGE (EDGO):
When routing orders to this market center for execution, Barclays Capital (BCI) pays fees or receives credits in accordance with this market center's published fee schedule and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BCI over a period may exceed the charges assessed. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://www.cboe.com/us/options/membership/fee_schedule/edgx/ Information reflecting the tiered pricing/payment schedule, as applicable to BCI, can be REQUESTED by emailing 606requests@barclayscapital.com

CBOE C2 OPTIONS EXCHANGE (C2OX):
When routing orders to this market center for execution, Barclays Capital (BCI) pays fees or receives credits in accordance with this market center's published fee schedule and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BCI over a period may exceed the charges assessed. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: https://www.cboe.com/us/options/membership/fee_schedule/ctwo/ Information reflecting the tiered pricing/payment schedule, as applicable to BCI, can be REQUESTED by emailing 606requests@barclayscapital.com

MEMX LLC OPTIONS (MXOP):
When routing orders to this market center for execution, Barclays Capital (BCI) pays fees or receives credits in accordance with this market center's published fee schedule and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BCI over a period may exceed the charges assessed. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: <https://info.memxtrading.com/us-options-trading-resources/us-options-fee-schedule/> Information reflecting the tiered pricing/payment schedule, as applicable to BCI, can be REQUESTED by emailing 606requests@barclayscapital.com

MIAMI INTERNATIONAL SECURITIES EXCHANGE (XMIO):
When routing orders to this market center for execution, Barclays Capital (BCI) pays fees or receives credits in accordance with this market center's published fee schedule and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market center to BCI over a period may exceed the charges assessed. For additional information regarding the pricing tiers offered by this market center, please refer the current fee schedule at: <https://www.miaxglobal.com/markets/us-options/miax-options/fees> Information reflecting the tiered pricing/payment schedule, as applicable to BCI, can be REQUESTED by emailing 606requests@barclayscapital.com

ISE MERCURY, LLC (MCRY):
When routing orders to this market center for execution, Barclays Capital (BCI) pays fees or receives credits in accordance with this market center's published fee schedule and may receive incremental pricing benefits if certain volume thresholds are met in accordance with such published fee schedule. In some cases, the credits offered by this market to BCI over a period may exceed the charges assessed. For additional information regarding the pricing tiers offered by this market, please refer to the current fee schedule at <https://listingcenter.nasdaq.com/rulebook/mrx/rules/mrx-options-7>. Information reflecting the tiered pricing/payment schedule, as applicable to BCI, can be REQUESTED by emailing 606requests@barclayscapital.com.

May 2026

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)

May 2026

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)

May 2026

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
79.10	0.00	2.88	57.01	40.11

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
NYSE ARCA OPTIONS (ARCO)	51.77	0.00	0.00	55.94	49.55	0.0000	0.0000	0.0000	0.0000	14,739.9000	48.1193	5,411.4000	12.5102
CBOE GLOBAL MARKETS INC. (XCBO)	24.67	0.00	31.48	31.60	14.34	0.0000	0.0000	1,516.0500	5.6924	2,456.9000	3.3260	1,438.3000	0.6655
CBOE BZX OPTIONS EXCHANGE (BATO)	6.88	100.00	0.00	8.83	4.60	0.0000	0.0000	0.0000	0.0000	2,434.4300	29.3093	1,703.0600	7.4431
NASDAQ OPTIONS MARKET (XNDQ)	2.40	0.00	0.00	0.57	5.17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MIAMI INTERNATIONAL SECURITIES EXCHANGE (XMIO)	1.83	0.00	29.72	0.55	1.65	0.0000	0.0000	235.2500	1.0331	0.0000	0.0000	383.9000	2.1965
NYSE AMERICAN OPTIONS (AMXO)	1.75	0.00	0.00	0.00	4.37	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	256.2500	0.3835
BOX OPTIONS EXCHANGE (XBOX)	1.67	0.00	16.88	0.23	2.63	0.0000	0.0000	250.3000	0.5415	0.0000	0.0000	2,521.7000	5.1855

Material Aspects:

NYSE ARCA OPTIONS (ARCO):
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CBOE BZX OPTIONS EXCHANGE (BATO):
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NASDAQ OPTIONS MARKET (XNDQ):
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MIAMI INTERNATIONAL SECURITIES EXCHANGE (XMIO):
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NYSE AMERICAN OPTIONS (AMXO):
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June 2026

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
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June 2026

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
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June 2026

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
98.13	0.00	0.18	54.56	45.26

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
NYSE ARCA OPTIONS (ARCO)	72.31	0.00	0.00	81.43	61.61	0.0000	0.0000	0.0000	0.0000	55,282.8500	74.3589	21,922.5700	25.1351
NASDAQ OPTIONS MARKET (XNDQ)	9.28	0.00	0.00	0.73	19.63	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-92.0500	-0.5196
CBOE BZX OPTIONS EXCHANGE (BATO)	8.10	0.00	0.00	13.42	1.71	0.0000	0.0000	0.0000	0.0000	3,418.6500	26.6936	1,635.7700	6.1082
CBOE C2 OPTIONS EXCHANGE (C2OX)	4.34	0.00	0.00	0.03	9.55	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-366.9800	-1.2313

Material Aspects:

NYSE ARCA OPTIONS (ARCO):

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NASDAQ OPTIONS MARKET (XNDQ):

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CBOE BZX OPTIONS EXCHANGE (BATO):

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CBOE C2 OPTIONS EXCHANGE (C2OX):

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