

Jefferies Group LLC - Held NMS Stocks and Options Order Routing Public Report

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2nd Quarter, 2024

April 2024

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
100.00	66.81	15.69	10.05	7.45

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)
VIRTU Americas LLC (NITE)	85.65	99.79	35.54	100.00	43.74	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Nasdaq Execution Services, LLC. (NSDQ)	4.33	0.00	27.64	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NEW YORK STOCK EXCHANGE, INC. (XNYS)	1.66	0.21	7.37	0.00	4.85	-25.0000	-10.0000	-23.1570	-30.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

Nasdaq Execution Services, LLC. (NSDQ):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request.

NEW YORK STOCK EXCHANGE, INC. (XNYS):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. New York Stock Exchange LLC. has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://www.nyse.com/publicdocs/nyse/markets/nyse/NYSE_Price_List.pdf

April 2024

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
100.00	26.05	65.79	4.26	3.90

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)
VIRTU Americas LLC (NITE)	24.92	57.69	5.15	100.00	54.73	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD)	8.57	5.78	10.68	0.00	3.55	-11.3256	-24.1793	-62.3400	-30.0000	0.0000	0.0000	0.0000	0.0000
INSTINET, LLC (INJX)	7.29	5.25	9.00	0.00	0.00	-13.8810	-22.3995	78.6648	15.7330	0.0000	0.0000	0.0000	0.0000
INTELLIGENTCROSS ASPEN INTELLIGENT BID/OFFER (ASPN)	7.03	1.86	9.94	0.00	0.00	-0.5152	-2.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE EDGA U.S. EQUITIES EXCHANGE DARK (EDGD)	6.23	1.99	8.39	0.00	4.88	-0.6750	-10.0000	5.7610	13.0932	0.0000	0.0000	0.0000	0.0000
UBS ATS (UBSA)	5.95	1.59	8.42	0.00	0.00	-1.7920	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
LEVEL ATS (LEVL)	5.57	19.14	0.89	0.00	0.00	-14.0445	-3.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
INVESTORS EXCHANGE (IEGX)	5.42	1.86	7.02	0.00	8.00	-0.9970	-10.0000	-4.3960	-10.0000	0.0000	0.0000	0.0000	0.0000
BARCLAYS ATS (BARX)	4.12	0.46	6.08	0.00	0.00	-0.4310	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE EDGX U.S. EQUITIES EXCHANGE DARK (EDDP)	3.72	0.26	5.29	0.00	4.44	-0.2730	-19.9270	-26.5260	-30.0000	0.0000	0.0000	0.0000	0.0000
SIGMA X2 (SGMT)	3.27	0.39	4.81	0.00	0.00	-0.1460	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
ONECHRONOS (CGXS)	3.11	0.19	4.65	0.00	0.00	-0.1500	-5.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
VIRTU MATCHIT - MAIN CROSSING SESSION (VFM)	3.03	0.19	4.52	0.00	0.00	-0.0035	-5.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
JPMX (JPMX)	2.92	0.13	4.39	0.00	0.00	-0.0190	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. CBOE BZX Exchange has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://markets.cboe.com/us/equities/membership/fee_schedule/bzx/

CBOE EDGA U.S. EQUITIES EXCHANGE DARK (EDGD):

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INVESTORS EXCHANGE (IEGX):

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CBOE EDGX U.S. EQUITIES EXCHANGE DARK (EDDP):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. CBOE EDGX Exchange has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://markets.cboe.com/us/equities/membership/fee_schedule/edgx/

ONECHRONOS (CGXS):

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April 2024

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
99.90	0.00	0.00	0.00	100.00

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)
Boston Options Exchange, LLC (XBOX)	11.87	0.00	0.00	0.00	11.87	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-6,495.1400	-43.5098
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGO)	11.60	0.00	0.00	0.00	11.60	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-5,690.6900	-38.6753
Chicago Board Options Exchange (C20X)	11.58	0.00	0.00	0.00	11.58	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-2,581.6100	-13.9441
NYSE American Options (AMXO)	11.58	0.00	0.00	0.00	11.58	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
NYSE ARCA (ARCO)	11.52	0.00	0.00	0.00	11.52	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
International Securities Exchange (XISX)	8.62	0.00	0.00	0.00	8.63	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3,216.7600	-22.3200
ISE MERCURY, LLC (MCRY)	7.54	0.00	0.00	0.00	7.54	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	446.2400	2.0000
Miami Options Exchange (XMIO)	7.53	0.00	0.00	0.00	7.53	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-5,343.5100	-45.3147

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 (XCBO)	7.46	0.00	0.00	0.00	7.46	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3,115.7000	-20.1794
Philadelphia Stock Exchange (XPHO)	7.43	0.00	0.00	0.00	7.43	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3,403.9400	-20.7015

Material Aspects:

Boston Options Exchange, LLC (XBOX):

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CBOE EDGX U.S. EQUITIES EXCHANGE (EDGO):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. Please be advised that for orders received by Jefferies, Jefferies receives order flow payments in varying amounts from US option exchanges market makers pursuant to the published marketing fee programs that have been adopted by the exchanges and approved by the SEC. Several option Exchanges have also adopted a maker taker market structure, in which exchange members are charged for orders that take liquidity from the exchange and receive a rebate for orders that provide liquidity to the exchange. The charges imposed or rebates offered by these exchanges affect the total cost of execution. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. Pursuant to an exchange-sponsored marketing fee program, registered market-makers may receive payments from the exchange as a result of their designation as a "preferenced" market-maker by an exchange member. With respect to such exchange program, the Firm may receive payments from "preferenced" registered market makers for options orders the Firm sends to the exchange. A description of the fees and rebates offered by this venue, including the pricing tiers offered and the pricing for each tier, is available at: https://www.cboe.com/us/options/membership/fee_schedule/edgx/

Chicago Board Options Exchange (C20X):

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NYSE American Options (AMXO):

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NYSE ARCA (ARCO):

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International Securities Exchange (XISX):

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ISE MERCURY, LLC (MCRY):

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 BZX U.S. EQUITIES EXCHANGE DARK (BZXD)	8.94	3.34	12.00	0.00	8.00	0.2926	3.6991	-3.9000	-30.0000	0.0000	0.0000	0.0000	0.0000
LEVEL ATS (LEVL)	8.89	26.50	0.21	0.00	0.00	-1.7886	-3.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
UBS ATS (UBSA)	8.28	4.68	10.38	0.00	0.00	-1.0690	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
INVESTORS EXCHANGE (IEGX)	5.49	3.42	6.68	0.00	4.00	-0.3990	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
CBOE EDGX U.S. EQUITIES EXCHANGE DARK (EDDP)	4.77	0.33	7.14	0.00	4.00	-0.4830	-30.0000	-1.8000	-30.0000	0.0000	0.0000	0.0000	0.0000
BARCLAYS ATS (BARX)	4.22	0.91	6.04	0.00	0.00	-0.0430	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
ONECHRONOS (CGXS)	3.86	0.50	5.70	0.00	0.00	-0.0890	-5.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
SIGMA X2 (SGMT)	3.64	0.58	5.31	0.00	0.00	-0.1960	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
JPMX (JPMX)	3.39	0.08	5.19	0.00	0.00	-0.0010	-10.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. CBOE BZX Exchange has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://markets.cboe.com/us/equities/membership/fee_schedule/bzx/

INVESTORS EXCHANGE (IEGX):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. A description of the fees and rebates offered by this venue is available at: <https://extrading.com/trading/fees/>

CBOE EDGX U.S. EQUITIES EXCHANGE DARK (EDDP):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. CBOE EDGX Exchange has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://markets.cboe.com/us/equities/membership/fee_schedule/edgx/

ONECHRONOS (CGXS):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request.

May 2024

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
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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
100.00	45.87	14.40	8.99	30.73

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)
VIRTU Americas LLC (NITE)	65.44	97.20	52.30	92.86	15.96	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
INSTINET, LLC (INJX)	3.85	1.60	0.00	4.08	8.95	-9.0399	-28.4184	0.0000	0.0000	0.0000	0.0000	0.2850	28.5000
Nasdaq Execution Services, LLC. (NSDQ)	3.21	0.00	22.29	0.00	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
INVESTORS EXCHANGE (IEXG)	2.66	0.00	3.18	0.00	7.16	0.0000	0.0000	-1.2640	-13.1120	0.0000	0.0000	-1.9160	-10.0000
INTELLIGENTCROSS ASPEN INTELLIGENT BID/OFFER (ASPN)	2.56	0.00	0.00	0.00	8.35	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-0.5065	-1.0691
CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD)	2.11	0.00	5.09	1.02	4.17	0.0000	0.0000	-6.0000	-30.0000	0.0000	0.0000	-0.4680	-30.0000
NEW YORK STOCK EXCHANGE, INC. (XNYS)	2.01	1.20	1.27	0.00	4.17	-16.6820	-31.7028	-7.2000	-30.0000	0.0000	0.0000	0.0000	0.0000
NYSE ARCA (ARCX)	1.92	0.00	4.45	0.00	4.17	0.0000	0.0000	-6.3000	-30.0000	0.0000	0.0000	0.4600	9.5833
CBOE EDGX U.S. EQUITIES EXCHANGE DARK (EDDP)	1.55	0.00	2.54	0.00	3.88	0.0000	0.0000	-6.9000	-30.0000	0.0000	0.0000	-0.0300	-30.0000
NASDAQ/NMS (GLOBAL MARKET) (XNMS)	1.28	0.00	0.00	2.04	3.58	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3.0630	-30.0000
BARCLAYS ATS (BARX)	1.19	0.00	0.00	0.00	3.88	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-1.0870	-10.0000
CBOE BYX U.S. EQUITIES EXCHANGE DARK (BYXD)	1.19	0.00	0.63	0.00	3.58	0.0000	0.0000	0.0200	2.0000	0.0000	0.0000	0.0000	0.0000
SIGMA X2 (SGMT)	1.19	0.00	0.00	0.00	3.88	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3.1870	-10.0000

Material Aspects:

Nasdaq Execution Services, LLC. (NSDQ):

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INVESTORS EXCHANGE (IEXG):

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CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. CBOE BZX Exchange has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://markets.cboe.com/us/equities/membership/fee_schedule/bzx/

NEW YORK STOCK EXCHANGE, INC. (XNYS):

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)
ISE MERCURY, LLC (MCRY)	9.79	0.00	0.00	0.00	9.79	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	579.7700	2.9436
CBOE (XCBO)	9.69	0.00	0.00	0.00	9.69	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3,349.5800	-24.6184
CBOE EDGX U.S. EQUITIES EXCHANGE (EDGO)	9.67	0.00	0.00	0.00	9.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-5,308.9300	-41.8158
International Securities Exchange (XISX)	9.65	0.00	0.00	0.00	9.65	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3,537.0000	-24.4099
Miami Options Exchange (XMIO)	9.63	0.00	0.00	0.00	9.63	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-5,686.3400	-43.1045
Philadelphia Stock Exchange (XPHO)	9.56	0.00	0.00	0.00	9.56	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-3,177.2800	-21.1663

Material Aspects:

NYSE American Options (AMXO):

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Boston Options Exchange, LLC (XBOX):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. Please be advised that for orders received by Jefferies, Jefferies receives order flow payments in varying amounts from US option exchanges market makers pursuant to the published marketing fee programs that have been adopted by the exchanges and approved by the SEC. Several option Exchanges have also adopted a maker taker market structure, in which exchange members are charged for orders that take liquidity from the exchange and receive a rebate for orders that provide liquidity to the exchange. The charges imposed or rebates offered by these exchanges affect the total cost of execution. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. A description of the fees and rebates offered by this venue, including the pricing tiers offered and the pricing for each tier, is available at: <https://boxoptions.com/fee-schedule/>

Chicago Board Options Exchange (C20X):

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NYSE ARCA (ARCO):

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ISE MERCURY, LLC (MCRY):

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
100.00	0.01	73.28	26.71	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)
INSTINET, LLC (INJX)	11.72	0.00	10.74	14.35	0.00	0.0000	0.0000	2.4846	1.5879	5.4478	7.0032	0.0000	0.0000
INVESTORS EXCHANGE (IEGX)	10.67	0.00	10.11	12.23	0.00	0.0000	0.0000	-6.6880	-10.0723	-2.9358	-10.5339	0.0000	0.0000
INTELLIGENTCROSS ASPEN INTELLIGENT BID/OFFER (ASPN)	8.82	0.00	8.53	9.64	0.00	0.0000	0.0000	-2.5046	-2.0000	-0.5372	-2.0000	0.0000	0.0000
UBS ATS (UBSA)	7.63	0.00	7.61	7.68	0.00	0.0000	0.0000	-12.9540	-10.0000	-2.1290	-10.0000	0.0000	0.0000
JPMX (JPMX)	7.02	0.00	7.10	6.81	0.00	0.0000	0.0000	-5.3190	-10.0000	-2.0720	-10.0000	0.0000	0.0000
CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD)	5.61	0.00	6.30	3.73	0.00	0.0000	0.0000	-15.0842	-26.4867	-0.9140	-18.8454	0.0000	0.0000
BARCLAYS ATS (BARX)	5.51	0.00	5.54	5.42	0.00	0.0000	0.0000	-4.4000	-10.0000	-0.8300	-10.0000	0.0000	0.0000
CBOE EDGA U.S. EQUITIES EXCHANGE DARK (EDGD)	5.20	0.00	6.09	2.76	0.00	0.0000	0.0000	0.0964	3.6654	-0.1310	-10.0000	0.0000	0.0000
SIGMA X2 (SGMT)	4.89	0.00	4.47	6.04	0.00	0.0000	0.0000	-10.7120	-10.0000	-0.6000	-10.0000	0.0000	0.0000
CBOE EDGX U.S. EQUITIES EXCHANGE DARK (EDDP)	4.71	0.00	5.44	2.72	0.00	0.0000	0.0000	-0.0690	-30.0000	0.0000	0.0000	0.0000	0.0000
CBOE BYX U.S. EQUITIES EXCHANGE DARK (BYXD)	4.62	0.00	5.51	2.20	0.00	0.0000	0.0000	0.0006	2.0000	0.0000	0.0000	0.0000	0.0000
ONECHRONOS (CGXS)	4.18	0.00	3.93	4.87	0.00	0.0000	0.0000	-0.2730	-5.0000	-0.4490	-5.0000	0.0000	0.0000
VIRTU MATCHIT - MAIN CROSSING SESSION (VFM)	4.00	0.00	4.17	3.54	0.00	0.0000	0.0000	-0.3725	-5.0000	-0.0020	-5.0000	0.0000	0.0000
NASDAQ/NMS (GLOBAL MARKET) (XNMS)	2.30	0.00	2.03	3.05	0.00	0.0000	0.0000	11.5730	8.9498	-5.9714	-29.8570	0.0000	0.0000
MEMX LLC EQUITIES (MEMX)	1.78	0.00	1.87	1.54	0.00	0.0000	0.0000	-0.6300	-30.0000	0.0000	0.0000	0.0000	0.0000
NYSE ARCA (ARCX)	1.29	0.00	1.36	1.10	0.00	0.0000	0.0000	39.6270	17.1486	0.5220	2.8571	0.0000	0.0000
NEW YORK STOCK EXCHANGE, INC. (XNYS)	1.24	100.00	1.23	1.23	0.00	-22.5000	-10.0000	7.2157	3.1434	0.1770	4.3171	0.0000	0.0000

Material Aspects:

INVESTORS EXCHANGE (IEGX):

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CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD):

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CBOE EDGA U.S. EQUITIES EXCHANGE DARK (EDGD):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. CBOE EDGA Exchange has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://markets.cboe.com/us/equities/membership/fee_schedule/edga/

CBOE EDGX U.S. EQUITIES EXCHANGE DARK (EDDP):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. CBOE EDGX Exchange has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://markets.cboe.com/us/equities/membership/fee_schedule/edgx/

CBOE BYX U.S. EQUITIES EXCHANGE DARK (BYXD):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. CBOE BYX Exchange has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://markets.cboe.com/us/equities/membership/fee_schedule/byx/

ONECHRONOS (CGXS):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request.

NASDAQ/NMS (GLOBAL MARKET) (XNMS):

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MEMX LLC EQUITIES (MEMX):

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NYSE ARCA (ARCX):

The Securities and Exchange Commission Rule 607 requires that all broker dealers disclose their policies regarding the receipt of payment for order flow, the nature of order routing policies for orders subject to payment for order flow and the degree to which these orders can receive price improvement. Jefferies routes orders to various exchanges, alternative trading systems, including electronic communications networks, and other market centers including other Broker Dealers some of which provide Jefferies with payment for order flow. Certain market centers offer cash credits for orders that provide liquidity to their books and charge explicit fees for orders that extract liquidity from their books. Periodically, the amount of credits that Jefferies receives from one or more such market centers may exceed the amount that Jefferies is charged. Such payments would constitute payment for order flow. The source and amount of any compensation received by JEFF in connection with any transaction for your account is available upon written request. NYSE Arca, Inc. has a tiered pricing/payment schedule. For detailed information, please see the exchange's public website: https://www.nyse.com/publicdocs/nyse/markets/nyse-arca/NYSE_Arca_Marketplace_Fees.pdf

NEW YORK STOCK EXCHANGE, INC. (XNYS):

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June 2024

**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
100.00	0.10	79.22	20.67	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)
INSTINET, LLC (INJX)	10.42	98.08	9.64	12.42	0.00	-0.5070	-30.0000	0.0000	0.0000	-126.9988	-23.3406	0.0000	0.0000
INVESTORS EXCHANGE (IEGX)	10.08	0.00	10.32	9.86	0.00	0.0000	0.0000	-0.6370	-10.0000	-15.8562	-9.8774	0.0000	0.0000
INTELLIGENTCROSS ASPEN INTELLIGENT BID/OFFER (ASPN)	9.29	0.00	9.29	9.35	0.00	0.0000	0.0000	-0.3128	-2.0000	-3.5256	-2.0000	0.0000	0.0000
SIGMA X2 (SGMT)	8.70	0.00	8.88	8.05	0.00	0.0000	0.0000	-1.7210	-10.0000	-4.1090	-10.0000	0.0000	0.0000
UBS ATS (UBSA)	8.68	0.00	8.82	8.20	0.00	0.0000	0.0000	-1.6650	-10.0000	-5.5640	-10.0000	0.0000	0.0000
JPMX (JPMX)	8.33	0.00	8.47	7.83	0.00	0.0000	0.0000	-0.4340	-10.0000	-1.5960	-10.0000	0.0000	0.0000
BARCLAYS ATS (BARX)	7.68	0.00	7.77	7.38	0.00	0.0000	0.0000	-0.2400	-10.0000	-1.6340	-10.0000	0.0000	0.0000
ONECHRONOS (CGXS)	6.30	0.00	6.45	5.76	0.00	0.0000	0.0000	-0.1500	-5.0000	-0.8020	-5.0000	0.0000	0.0000
VIRTU MATCHIT - MAIN CROSSING SESSION (VFM)	6.11	0.00	6.33	5.28	0.00	0.0000	0.0000	0.0000	0.0000	-0.4940	-5.0000	0.0000	0.0000
CBOE EDGA U.S. EQUITIES EXCHANGE DARK (EDGD)	5.34	0.00	5.41	5.12	0.00	0.0000	0.0000	0.0000	0.0000	-0.1350	-0.6601	0.0000	0.0000
CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD)	4.93	0.00	4.81	5.38	0.00	0.0000	0.0000	0.0000	0.0000	-1.2404	-11.4746	0.0000	0.0000
CBOE BYX U.S. EQUITIES EXCHANGE DARK (BYXD)	4.12	0.00	4.29	3.49	0.00	0.0000	0.0000	0.0000	0.0000	0.1000	1.7857	0.0000	0.0000
CBOE EDGX U.S. EQUITIES EXCHANGE DARK (EDDP)	3.65	0.00	3.68	3.56	0.00	0.0000	0.0000	0.0000	0.0000	-1.5408	-25.5947	0.0000	0.0000

Material Aspects:

INVESTORS EXCHANGE (IEGX):

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ONECHRONOS (CGXS):

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CBOE EDGA U.S. EQUITIES EXCHANGE DARK (EDGD):

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CBOE BZX U.S. EQUITIES EXCHANGE DARK (BZXD):

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)
Chicago Board Options Exchange (C20X)	9.71	0.00	0.00	0.00	9.71	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-55.6800	-0.3203
Philadelphia Stock Exchange (XPHO)	9.70	0.00	0.00	0.00	9.70	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-157.9200	-1.4597

Material Aspects:

Boston Options Exchange, LLC (XBOX):

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ISE MERCURY, LLC (MCRY):

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CBOE EDGX U.S. EQUITIES EXCHANGE (EDGO):

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International Securities Exchange (XISX):

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CBOE (XCBO):

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Miami Options Exchange (XMIO):

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NYSE American Options (AMXO):

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NYSE ARCA (ARCO):

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Chicago Board Options Exchange (C20X):

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Philadelphia Stock Exchange (XPHO):

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