

3rd Quarter, 2022

July 2022

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
146	100.00	146	100.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(OR6)	46	31.51	46	31.51	0	0.00	0	0.00	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETM)	39	26.71	39	26.71	0	0.00	0	0.00	0	0.00	0	0	0	0	
VRTU America, LLC(NTE)	30	20.55	30	20.55	0	0.00	0	0.00	0	0.00	0	0	0	0	
Jane Street Capital, LLC(NST)	28	19.18	28	19.18	0	0.00	0	0.00	0	0.00	0	0	0	0	
Two Sigma Securities, LLC(SHO)	3	2.05	3	2.05	0	0.00	0	0.00	0	0.00	0	0	0	0	

July 2022

Non-S&P 500 Stocks

Summary

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678	100.00	676	99.71	2	0.29	0	0.00	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(OR6)	247	36.24	247	36.24	0	0.00	0	0.00	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETM)	172	24.54	171	25.30	1	50.00	0	0.00	0	0.00	0	0	0	0	
Jane Street Capital, LLC(NST)	126	17.97	125	18.49	1	50.00	0	0.00	0	0.00	0	0	0	0	
VRTU America, LLC(NTE)	123	17.55	123	18.20	0	0.00	0	0.00	0	0.00	0	0	0	0	
Institute Blockchain(BLX)	23	3.28	0	0.00	0	0.00	0	0.00	23	100.00	0	0	0	0	
Two Sigma Securities, LLC(SHO)	6	0.86	6	0.89	0	0.00	0	0.00	0	0.00	0	0	0	0	
UBS Securities, LLC(UBS)	4	0.57	4	0.59	0	0.00	0	0.00	0	0.00	0	0	0	0	

July 2022

Option Contracts

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
1	100.00	1	100.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(OR6)	1	100.00	1	100.00	0	0.00	0	0.00	0	0.00	0	0	0	0	

August 2022

S&P 500 Stocks

Summary

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509	100.00	498	97.84	9	1.77	2	0.39	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(OR6)	181	35.56	180	36.14	1	33.33	0	0.00	0	0.00	0	0	0	0	
VRTU America, LLC(NTE)	126	24.75	126	25.30	0	0.00	0	0.00	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETM)	125	24.56	125	25.10	0	0.00	0	0.00	0	0.00	0	0	0	0	
Jane Street Capital, LLC(NST)	61	11.98	60	12.05	1	33.33	0	0.00	0	0.00	0	0	0	0	
New York Stock Exchange(NYS)	7	1.38	0	0.00	0	0.00	7	87.50	0	0.00	0	0	0	0	
Two Sigma Securities, LLC(SHO)	5	0.98	5	1.00	0	0.00	0	0.00	0	0.00	0	0	0	0	
NASDAQ Execution Services, LLC(NSDQ)	2	0.39	0	0.00	1	33.33	1	12.50	0	0.00	0	0	0	0	
UBS Securities, LLC(UBS)	2	0.39	2	0.40	0	0.00	0	0.00	0	0.00	0	0	0	0	

August 2022

Non-S&P 500 Stocks

Summary

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729	100.00	702	96.30	9	1.23	18	2.47	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(OR6)	273	37.28	268	38.18	4	44.44	1	2.13	0	0.00	0	0	0	0	
GI Execution Services, LLC(ETM)	172	22.54	171	24.36	1	11.11	0	0.00	0	0.00	0	0	0	0	
VRTU America, LLC(NTE)	159	20.84	158	22.51	1	11.11	0	0.00	0	0.00	0	0	0	0	
Jane Street Capital, LLC(NST)	100	13.11	98	13.96	2	22.22	0	0.00	0	0.00	0	0	0	0	
NASDAQ Execution Services, LLC(NSDQ)	25	3.28	0	0.00	1	11.11	24	51.06	0	0.00	0	0	0	0	
Clear Edge US Equities Exchange(EDGE)	12	1.57	0	0.00	0	0.00	12	25.53	0	0.00	0	0	0	0	
Institute Blockchain(BLX)	5	0.66	0	0.00	0	0.00	0	0.00	5	100.00	0	0	0	0	
Members Exchange(MEMX)	4	0.52	0	0.00	0	0.00	4	8.51	0	0.00	0	0	0	0	
Two Sigma Securities, LLC(SHO)	4	0.52	4	0.57	0	0.00	0	0.00	0	0.00	0	0	0	0	
NYSE Arca(ARCA)	3	0.39	0	0.00	0	0.00	3	6.38	0	0.00	0	0	0	0	

August 2022

Option Contracts

Summary

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0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

