



UBS Securities, LLC (UBSS)	4	0.53	4	0.56	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
Instinet BlockCross (BLK X)	3	0.40	3	0.42	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
Members Exchange (MEMX)	3	0.40	0	0.00	0	0.00	3	9.68	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

April 2024

Option Contracts Summary

Total Non-Directed Orders	Non-Directed Orders as % of Total 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
0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Flow	Order 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 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 2024

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of Total 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
251	100.00	251	100.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Flow	Order 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 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)
Citadel Securities LLC (CDRG)	86	34.26	86	34.26	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
VIRTU Americas, LLC (NITE)	61	24.30	61	24.30	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
G1 Execution Services, LLC (ETMM)	50	19.92	50	19.92	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
Jane Street Capital, LLC (JNST)	49	19.52	49	19.52	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
StoneX Financial INC. (INFL)	4	1.59	4	1.59	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
Two Sigma Securities, LLC (SOHO)	1	0.40	1	0.40	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

May 2024

Non-S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of Total 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
949	100.00	925	97.47	9	0.95	9	0.95	6	0.63

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 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)
Citadel Securities LLC (CDRG)	318	33.47	311	33.59	2		22.22	0	0.00	5	83.33	0	0	0	0	0	0	0
VIRTU Americas, LLC (NYSE)	254	26.74	249	26.89	3		33.33	1	11.11	1	16.67	0	0	0	0	0	0	0
GI Execution Services, LLC (ETMM)	188	19.79	186	20.09	2		22.22	0	0.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC (JNST)	169	17.79	167	18.03	2		22.22	0	0.00	0	0.00	0	0	0	0	0	0	0
StoneX Financial Inc. (INFL)	7	0.74	7	0.76	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange (EDGX)	5	0.53	0	0.00	0		0.00	5	55.56	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC (SOWD)	3	0.32	3	0.32	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross (BLK X)	2	0.21	2	0.22	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC (NSDQ)	2	0.21	0	0.00	0		0.00	2	22.22	0	0.00	0	0	0	0	0	0	0
Members Exchange (MEMX)	1	0.11	0	0.00	0		0.00	1	11.11	0	0.00	0	0	0	0	0	0	0

May 2024

Option Contracts Summary

Total Non-Directed Orders	Non-Directed Orders as % of 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
0	0.00	0	0.00	0	0.00	0	0.00	0

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 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 2024

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of 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
209	100.00	205	98.09	0	0.00	3	1.44	1

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 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)
Citadel Securities LLC (CDRG)	69	31.65	67	32.68	0		0.00	1	8.33	1	100.00	0	0	0	0	0	0	0
VIRTU Americas, LLC (NYSE)	57	26.15	57	27.80	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

Jane Street Capital, LLC (JNST)	43	19.72	42	20.49	0	0.00	1	8.33	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC (ETMM)	34	15.60	34	16.59	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC (NSDQ)	9	4.13	0	0.00	0	0.00	9	75.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC (SOMO)	3	1.38	3	1.46	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange (EDGX)	1	0.46	0	0.00	0	0.00	1	8.33	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC. (INFL)	1	0.46	1	0.49	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC (UBSS)	1	0.46	1	0.49	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

June 2024

Non-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
640	100.00	613	95.78	13	2.03	13	2.03	1	0.16

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 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)
Citadel Securities LLC (CDRG)	205	30.97	196	31.92	5	38.46	3	8.82	1	100.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC (NITE)	183	27.64	175	28.50	5	38.46	3	8.82	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC (JNST)	125	18.88	123	20.03	2	15.38	0	0.00	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC (ETMM)	110	16.62	108	17.59	1	7.69	1	2.94	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC (NSDQ)	18	2.72	0	0.00	0	0.00	18	52.94	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange (EDGX)	7	1.06	0	0.00	0	0.00	7	20.59	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC. (INFL)	6	0.91	6	0.98	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC (SOMO)	3	0.45	3	0.49	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC (UBSS)	2	0.30	2	0.33	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca (ARCA)	1	0.15	0	0.00	0	0.00	1	2.94	0	0.00	0	0	0	0	0	0	0	0

June 2024

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
0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

Venues

