

2nd Quarter, 2026

April 2026

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	Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders	
248	100.00	246	99.19	0	0.00		2	0.81	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 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)	66	25.10		66	26.83	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Virtu Americas, LLC(NITE)	59	22.43		59	23.98	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(GNST)	42	15.97		42	17.07	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	40	15.21		40	16.26	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Goldman, Sachs & Co, LLC(GSCO)	16	6.08		16	6.50	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	16	6.08		0	0.00	0	0.00	16	94.12	0	0.00	0	0	0	0	0	0	0
HRT Financial LP(HRTF)	13	4.94		13	5.28	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	2.28		6	2.44	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
GTS SECURITIES LLC(GTSM)	2	0.76		2	0.81	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2	0.76		2	0.81	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

April 2026

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	Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders	
970	100.00	899	92.68	49	5.05		20	2.06	2	0.21

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)
Virtu Americas, LLC(NITE)	220	22.52		203	22.56	15	30.00	0	0.00	2	100.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	203	20.78		193	21.44	10	20.00	0	0.00	0	0.00	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	199	20.37		193	21.44	5	10.00	1	4.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(GNST)	175	17.91		165	18.33	10	20.00	0	0.00	0	0.00	0	0	0	0	0	0	0
HRT Financial LP(HRTF)	76	7.78		72	8.00	4	8.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Goldman, Sachs & Co, LLC(GSCO)	32	3.28		30	3.33	2	4.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	18	1.84		18	2.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	14	1.43		14	1.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
GTS SECURITIES LLC(GTSM)	13	1.33		11	1.22	2	4.00	0	0.00	0	0.00	0	0	0	0	0	0	0

Nasdaq Stock Market(NSDQ)	12	1.23	0	0.00	0	0.00	12	48.00	0	0.00	0	0	0	0	0	0	0	0
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April 2026

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

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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May 2026

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
426	100.00	421	98.83	1	0.23	2	0.47	2	0.47

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)	120	28.10	120	28.50	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	110	25.76	110	26.13	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Virtu Americas, LLC(NITE)	94	22.01	92	21.85	0	0.00	0	0.00	2	100.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	41	9.60	41	9.74	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
HRT Financial LP(HRTF)	25	5.85	25	5.94	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	14	3.28	14	3.33	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Goldman, Sachs & Co, LLC(GSCO)	10	2.34	10	2.38	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
GTS SECURITIES LLC(GTSM)	5	1.17	5	1.19	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	4	0.94	4	0.95	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Nasdaq Stock Market(NSDQ)	3	0.70	0	0.00	1	100.00	2	66.67	0	0.00	0	0	0	0	0	0	0	0

May 2026

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
1,031	100.00	904	87.68	88	8.54	34	3.30	5	0.48

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)	277	25.94	247	27.08	23	24.73	5	8.62	2	40.00	0	0	0	0	0	0	0	0
Virtu Americas, LLC(NITE)	245	22.94	217	23.79	21	22.58	4	6.90	3	60.00	0	0	0	0	0	0	0	0

G1 Execution Services, LLC(ETMM)	231	21.63	206	22.59	19	20.43	6	10.34	0	0.00	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	96	8.99	91	9.98	5	5.38	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
HRT Financial LP(HRTF)	89	8.33	76	8.33	10	10.75	3	5.17	0	0.00	0	0	0	0	0	0	0	0	0
Goldman, Sachs & Co. LLC(GSCO)	40	3.75	38	4.17	2	2.15	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	21	1.97	17	1.86	4	4.30	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
Nasdaq Stock Market(NSDQ)	16	1.50	0	0.00	2	2.15	14	24.14	0	0.00	0	0	0	0	0	0	0	0	0
Institut BlockCross(BLKN)	14	1.31	8	0.88	6	6.45	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	11	1.03	0	0.00	0	0.00	11	18.97	0	0.00	0	0	0	0	0	0	0	0	0

May 2026

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

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)
Jane Street Capital, LLC(JNST)	1	100.00	1	100.00	0	0.00	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

June 2026

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
357	100.00		357	100.00	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)
Citadel Securities LLC(CDRG)	117	32.77	117	32.77	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	97	27.17	97	27.17	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Virtu Americas, LLC(NITE)	57	15.97	57	15.97	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	39	10.92	39	10.92	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
HRT Financial LP(HRTF)	23	6.44	23	6.44	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Goldman, Sachs & Co. LLC(GSCO)	14	3.92	14	3.92	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	1.68	6	1.68	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
GTS SECURITIES LLC(GTSM)	2	0.56	2	0.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	0.56	2	0.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

June 2026

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
1,065	100.00	956	89.77	78	7.32	24	2.25	7	0.66

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)	375	34.63	339	35.20	26	30.23	6	22.22	4	57.14	0	0	0	0	0	0	0	0
Virtu Americas, LLC(NITE)	230	21.24	212	22.01	12	13.95	3	11.11	3	42.86	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	219	20.22	200	20.77	19	22.09	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	91	8.40	83	8.62	8	9.30	0	0.00	0	0.00	0	0	0	0	0	0	0	0
HRT Financial LP(HRTF)	67	6.19	61	6.33	6	6.98	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Goldman, Sachs & Co. LLC(GSCO)	29	2.68	28	2.91	1	1.16	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	27	2.49	23	2.39	4	4.65	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet	15	1.39	7	0.73	8	9.30	0	0.00	0	0.00	0	0	0	0	0	0	0	0
BlockCross(BLKX)	9	0.83	0	0.00	0	0.00	9	33.33	0	0.00	0	0	0	0	0	0	0	0
Nasdaq Stock Market(NSDQ)	7	0.65	6	0.62	1	1.16	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)																		

June 2026

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

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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