

August 2023

S&P 500 Stocks

Summary

	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
Total Non-Directed Orders	1833	100	1666	90.89	62	3.38	105	5.73	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)	680	34.57	640	38.42	22	34.38	18	7.59	0	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	525	26.69	477	28.63	17	26.56	31	13.08	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	334	16.98	306	18.37	9	14.06	19	8.02	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	221	11.24	199	11.94	14	21.88	8	3.38	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	91	4.63	0	0	2	3.13	89	37.55	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	53	2.69	0	0	0	0	53	22.36	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	36	1.83	35	2.1	0	0	1	0.42	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	15	0.76	0	0	0	0	15	6.33	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	10	0.51	9	0.54	0	0	1	0.42	0	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	2	0.1	0	0	0	0	2	0.84	0	0	0	0	0	0	0	0	0	0

Material Aspects:

August 2023

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Total Non-Directed Orders	5757	100	5201	90.34	71	1.23	478	8.3	7

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)	2099	32.6	2007	38.59	25	33.78	63	5.52	4	18.18	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	1385	21.51	1327	25.51	17	22.97	39	3.42	2	9.09	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	1012	15.72	964	18.53	17	22.97	31	2.71	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	809	12.56	769	14.79	12	16.22	27	2.36	1	4.55	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	313	4.86	0	0	0	0	313	27.41	0	0	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	243	3.77	0	0	0	0	243	21.28	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	203	3.15	0	0	2	2.7	201	17.6	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	132	2.05	0	0	1	1.35	131	11.47	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	94	1.46	93	1.79	0	0	1	0.09	0	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	74	1.15	0	0	0	0	74	6.48	0	0	0	0	0	0	0	0	0	0

Material Aspects:

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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
21	100	12	57.14	1	4.76	8	38.1	0	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)	16	55.17	7	58.33	0	0	9	56.25	0	0	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	4	13.79	3	25	0	0	1	6.25	0	0	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	3	10.34	0	0	0	0	3	18.75	0	0	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	3	10.34	2	16.67	1	100	0	0	0	0	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	3	10.34	0	0	0	0	3	18.75	0	0	0	0	0	0	0	0	0	0

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991	100	924	93.24	28	2.83	37	3.73	2	0.2

Venues

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Citadel Securities LLC(CDRG)	386	37.81	358	38.83	13	46.43	13	18.84	2	100	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	296	28.99	277	30.04	8	28.57	11	15.94	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	154	15.08	147	15.94	2	7.14	5	7.25	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	132	12.93	125	13.56	4	14.29	3	4.35	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	27	2.64	0	0	0	0	27	39.13	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	12	1.18	11	1.19	1	3.57	0	0	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	7	0.69	0	0	0	0	7	10.14	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	3	0.29	3	0.33	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.2	0	0	0	0	2	2.9	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	1	0.1	1	0.11	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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4664	100	4347	93.2	54	1.16	263	5.64	0	0

Venues

