

Material Aspects:

February 2024

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
1415	100	1242	87.77	59	4.17	108	7.63	6	0.42

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)	481	31.56	432	34.78	21	35	28	12.96	0	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	381	25	338	27.21	18	30	19	8.8	6	100	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	267	17.52	239	19.24	12	20	16	7.41	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	232	15.22	207	16.67	8	13.33	17	7.87	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	75	4.92	0	0	1	1.67	74	34.26	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	51	3.35	0	0	0	0	51	23.61	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	16	1.05	15	1.21	0	0	1	0.46	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	7	0.46	0	0	0	0	7	3.24	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	0.39	6	0.48	0	0	0	0	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	5	0.33	5	0.4	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Material Aspects:

February 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
7206	100	6545	90.83	76	1.05	556	7.72	29	0.4

Material Aspects:

March 2024

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	1333	1110	83.27	87	6.53	132	9.9	4	0.3

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)	467	33.07	396	35.68	28	32.56	41	19.43	2	40	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	357	25.28	298	26.85	21	24.42	36	17.06	2	40	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	239	16.93	199	17.93	16	18.6	24	11.37	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	227	16.08	193	17.39	21	24.42	13	6.16	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	54	3.82	0	0	0	0	54	25.59	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	28	1.98	0	0	0	0	28	13.27	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	12	0.85	0	0	0	0	12	5.69	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	11	0.78	11	0.99	0	0	0	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	8	0.57	8	0.72	0	0	0	0	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	6	0.42	5	0.45	0	0	1	0.47	0	0	0	0	0	0	0	0	0	0

Material Aspects:

March 2024

Non 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	7308	6735	92.16	101	1.38	461	6.31	11	0.15

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)	2594	32.62	2474	36.73	34	34.34	80	7.36	6	20	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	1812	22.79	1726	25.63	27	27.27	55	5.06	4	13.33	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1282	16.12	1233	18.31	16	16.16	33	3.04	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	1218	15.32	1165	17.3	16	16.16	37	3.4	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	318	4	0	0	1	1.01	317	29.16	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	193	2.43	0	0	1	1.01	192	17.66	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	153	1.92	0	0	0	0	153	14.08	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	96	1.21	0	0	0	0	96	8.83	0	0	0	0	0	0	0	0	0	0
Cboe BZX U.S. Equities Exchange(BATS)	70	0.88	0	0	0	0	70	6.44	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	70	0.88	67	0.99	2	2.02	1	0.09	0	0	0	0	0	0	0	0	0	0

Material Aspects:

March 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
12	100	9	75	2	16.67	1	8.33	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)	5	41.67	5	55.56	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	4	33.33	1	11.11	2	100	1	100	0	0	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	2	16.67	2	22.22	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	1	8.33	1	11.11	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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