

6587	100	6161	93.53	93	1.41	329	4.99	4	0.06
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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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	2167	31.4	2081	33.71	28	29.17	57	9.08	1	25	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	1707	24.74	1640	26.57	26	27.08	38	6.05	3	75	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	1285	18.62	1228	19.89	19	19.79	38	6.05	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1161	16.82	1111	18	20	20.83	30	4.78	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	124	1.8	0	0	0	0	124	19.75	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	122	1.77	0	0	1	1.04	121	19.27	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	98	1.42	0	0	0	0	98	15.61	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	85	1.23	0	0	0	0	85	13.54	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	43	0.62	42	0.68	0	0	1	0.16	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	37	0.54	35	0.57	1	1.04	1	0.16	0	0	0	0	0	0	0	0	0	0

Material Aspects:

April 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
6	100	4	66.67	1	16.67	1	16.67	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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Susquehanna Capital Group(SUSQ)	3	50	3	75	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	2	33.33	1	25	1	100	0	0	0	0	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	1	16.67	0	0	0	0	1	100	0	0	0	0	0	0	0	0	0	0

Material Aspects:

May 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	1405	100	1189	84.63	40	2.85	176	12.53	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)	443	29.69	370	31.01	16	39.02	57	22.09	0	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	376	25.2	332	27.83	6	14.63	38	14.73	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	285	19.1	245	20.54	9	21.95	31	12.02	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	251	16.82	221	18.52	9	21.95	21	8.14	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	61	4.09	0	0	0	0	61	23.64	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	30	2.01	0	0	0	0	30	11.63	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	14	0.94	12	1.01	1	2.44	1	0.39	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	12	0.8	0	0	0	0	12	4.65	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	0.4	6	0.5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	0.4	3	0.25	0	0	3	1.16	0	0	0	0	0	0	0	0	0	0

Material Aspects:

May 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	5813	100	5289	90.99	55	0.95	468	8.05	0.02

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)	1699	25.68	1633	30.81	11	18.64	54	4.3	1	100	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	1501	22.68	1434	27.06	14	23.73	53	4.22	0	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1151	17.39	1102	20.79	13	22.03	36	2.86	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	1040	15.72	996	18.79	14	23.73	30	2.39	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	480	7.25	0	0	2	3.39	478	38.03	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	188	2.84	0	0	0	0	188	14.96	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	169	2.55	0	0	1	1.69	168	13.37	0	0	0	0	0	0	0	0	0	0
Cboe BZX U.S. Equities Exchange(BATS)	149	2.25	0	0	1	1.69	148	11.77	0	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	55	0.83	0	0	0	0	55	4.38	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	52	0.79	51	0.96	0	0	1	0.08	0	0	0	0	0	0	0	0	0	0

Material Aspects:

May 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
17	100	7	41.18	1	5.88	9	52.94	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)	10	58.82	3	42.86	1	100	6	66.67	0	0	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	3	17.65	2	28.57	0	0	1	11.11	0	0	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	2	11.76	0	0	0	0	2	22.22	0	0	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	1	5.88	1	14.29	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	1	5.88	1	14.29	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Material Aspects:

June 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
1384	100	1162	83.96	80	5.78	135	9.75	7	0.51

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)	433	28.64	373	32.1	29	36.25	28	10.65	3	42.86	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	392	25.93	330	28.4	18	22.5	40	15.21	4	57.14	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	251	16.6	216	18.59	14	17.5	21	7.98	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	242	16.01	205	17.64	16	20	21	7.98	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	100	6.61	0	0	0	0	100	38.02	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	33	2.18	0	0	0	0	33	12.55	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	23	1.52	20	1.72	1	1.25	2	0.76	0	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	15	0.99	12	1.03	2	2.5	1	0.38	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	11	0.73	0	0	0	0	11	4.18	0	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	8	0.53	6	0.52	0	0	2	0.76	0	0	0	0	0	0	0	0	0	0

Material Aspects:

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
5625	100	5262	93.55	55	0.98	305	5.42	3	0.05

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)	1712	27.26	1653	31.38	20	35.09	37	3.88	2	66.67	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	1600	25.48	1547	29.37	14	24.56	38	3.99	1	33.33	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	1005	16	975	18.51	11	19.3	19	1.99	0	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	1001	15.94	975	18.51	6	10.53	20	2.1	0	0	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	322	5.13	0	0	1	1.75	321	33.68	0	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	166	2.64	0	0	0	0	166	17.42	0	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	141	2.25	0	0	0	0	141	14.8	0	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	87	1.39	0	0	2	3.51	85	8.92	0	0	0	0	0	0	0	0	0	0
Cboe BZX U.S. Equities Exchange(BATS)	74	1.18	0	0	0	0	74	7.76	0	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	49	0.78	46	0.87	1	1.75	2	0.21	0	0	0	0	0	0	0	0	0	0

Material Aspects:

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
24	100	22	91.67	2	8.33	0	0	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)	10	41.67	10	45.45	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	7	29.17	7	31.82	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	5	20.83	4	18.18	1	50	0	0	0	0	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	2	8.33	1	4.55	1	50	0	0	0	0	0	0	0	0	0	0	0	0

Material Aspects: