

New York Stock Exchange(NYSE)	43	9.66	0	0.00	0	0.00	43	51.81	0	0.00	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	38	8.54	37	11.01	1	4.17	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	11	2.47	0	0.00	0	0.00	11	13.25	0	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	7	1.57	6	1.79	1	4.17	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	5	1.12	4	1.19	1	4.17	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	3	0.67	0	0.00	0	0.00	3	3.61	0	0.00	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	2	0.45	0	0.00	0	0.00	2	2.41	0	0.00	0	0	0	0	0	0	0	0	0

August 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
393	100.00	308	78.37	39	9.92	42	10.69	4	1.02

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)
VIRTU Americas, LLC(NITE)	111	23.57	92	28.84	12	27.91	5	4.76	2	50.00	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	99	21.02	91	28.53	7	16.28	0	0.00	1	25.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	76	16.14	69	21.63	6	13.95	1	0.95	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	58	12.31	45	14.11	11	25.58	2	1.90	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	43	9.13	0	0.00	0	0.00	43	40.95	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	22	4.67	0	0.00	0	0.00	22	20.95	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	20	4.25	0	0.00	0	0.00	20	19.05	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	16	3.40	11	3.45	5	11.63	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	10	2.12	0	0.00	0	0.00	10	9.52	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	6	1.27	4	1.25	2	4.65	0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 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
213	100.00	67	31.46	11	5.16	135	63.38	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)	110	39.15	31	46.27	3	25.00	76	37.62	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	82	29.18	0	0.00	1	8.33	81	40.10	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	62	22.06	20	29.85	5	41.67	37	18.32	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	16	5.69	7	10.45	2	16.67	7	3.47	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	11	3.91	9	13.43	1	8.33	1	0.50	0	0.00	0	0	0	0	0	0	0	0

September 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
312	100.00	284	91.03	9	2.88	19	6.09	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)	102	30.27	98	34.51	2	22.22	2	4.55	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	80	23.74	69	24.30	3	33.33	8	18.18	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	61	18.10	58	20.42	3	33.33	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	52	15.43	51	17.96	1	11.11	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	17	5.04	0	0.00	0	0.00	17	38.64	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	9	2.67	0	0.00	0	0.00	9	20.45	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	7	2.08	0	0.00	0	0.00	7	15.91	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	4	1.19	4	1.41	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	3	0.89	3	1.06	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	0.30	0	0.00	0	0.00	1	2.27	0	0.00	0	0	0	0	0	0	0	0

September 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
448	100.00	382	85.27	19	4.24	42	9.38	5	1.12

