3rd Quarter, 2024

July 2024

S&P 500 Stocks

							Non-Marketable		
	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders as % of		Other Orders as % of
Total Non-Direct	ed Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		Non-Directed
Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders
	365 100.0	0 305	83.56	10	2.74	46	6 12.60	4	1.10

Venues

venues												Net Payment Paid/Received for			Net Payment	Net Payment Paid/Received for		Net Payment
Venue - Non-	Non-Directed	Non-Directed			Marketable Limit		Non-Marketable	Non-Marketable			Net Payment Paid/Received for	Market Orders(cents per		Marketable Limit Orders(cents per	Paid/Received for Non-Marketable	Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Paid/Received for Other Orders(cents
directed Order Flow	Orders	Orders(%)	Market Orders	Market Orders(%)	Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD		Orders(USD)		Limit Orders(USD)) Other Orders(USD)	per hundred shares)
VIRTU Americas,																		
LLC(NITE)	10	7 27.44	1	97 31.7	0 1		11.11 6	8.45	3	75.0	0	0	o c	C		D	0 (0 0
Citadel Securities																		
LLC(CDRG)	8	8 22.56	6	82 26.8	0 3		33.33 3	4.23	0	0.0	0	0	0 0	(0	0 (0 0
Jane Street Capital,																		
LLC(JNST)	6	9 17.69	9	65 21.2 ⁴	4 2		22.22 2	2 2.82	0	0.0	0	0	0 0	(0	0 (<u>ა</u> ი
G1 Execution																		
Services, LLC(ETMM)	5	9 15.13	3	56 18.3	0 3		33.33	0.00	0	0.0	n	0				n	0	0
								0.00		0.0			, 					<u>,</u>
NASDAQ Execution																		
Services, LLC(NSDQ)	2	6 6.6	7	0 0.0	0 0		0.00 26	36.62	0	0.0	0	0	0 0	()	0	0 (<u>)</u> 0
Cboe EDGX US																		
Equities	1		7				0.00	00.70	0		0							
Exchange(EDGX)		9 4.87	/	0 0.0			0.00 19	26.76	0	0.0								0
Members Exchange(MEMX)		9 2.3		0 0.0			0.00	12.68	0	0.0	0	0						
New York Stock		2.3.		0.0			0.00	12.00	0	0.0								<u> </u>
Exchange(NYSE)		6 1.54	1	0 0.0	0 0		0.00	8.45	Ω	0.0	0	0		l c		n	0	0
StoneX Financial		1.0	• 	0.0		1	0.00	, 0.43	0	0.0					· · · · · · · · · · · · · · · · · · ·			
INC.(INTL)		3 0.7	7	3 0.9	в с		0.00	0.00	0	0.0	0	0	b c	C C		D	0 0	0 0
UBS Securities,																		
LLC(UBSS)		2 0.53	L	1 0.3	3 0		0.00	0.00	1	25.0	0	0	o c	(D	0 0	0 0

July 2024

Non-S&P 500 Stocks

Summary

							Non-Marketable		
	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders as % of		Other Orders as % of
Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		Non-Directed
Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders
438	100.00	364	83.11	28	6.39	4	4 10.05	2	0.46

Venues																			
												Net Payment	Net Payment Paid/Received for Market		Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for	Net Payment Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for
Venue - Non-	Non-Directed	Non-Directed				Marketable Limit		Non-Marketable	Non-Marketable				Orders(cents per		Orders(cents per	Non-Marketable	Limit Orders(cents		
directed Order Flow	Orders	Orders(%)	Market O	rders M	larket Orders(%)	Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD)	hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Other Orders(USD)	per hundred shares)
Citadel Securities																			
LLC(CDRG)	1	27	24.05	108	29.03	11	34.38	3	7 5	74	1 50.00	0	C))	0	0 0		0 0
VIRTU Americas,																			
LLC(NITE)	1	13	21.40	97	26.08	11	34.38	3	4 3	28	1 50.00	0	C))	0	0 0		0 0
G1 Execution																			
Services, LLC(ETMM)		90	17.05	87	23.39	2	6.25	5	1 0	82	0 0.00	0	C)	0	o c		0 0

Jane Street Capital,																	
LLC(JNST)	71	13	45	64	17.20	4	12.50	3	3 2.46	0	0.00	0) (0	0	0	0 0
NASDAQ Execution																	
Services, LLC(NSDQ)	42	7	95	0	0.00	0	0.00	42	2 34.43	0	0.00	0		0	0	0	0 0
Cboe EDGX US																	
Equities																	
Exchange(EDGX)	27	5	11	0	0.00	0	0.00	27	7 22.13	0	0.00	0		0	0	0	0 0
New York Stock																	
Exchange(NYSE)	27	5	11	0	0.00	1	3.13	26	5 21.31	0	0.00	0		0	0	0	0 0
Instinet																	
BlockCross(BLKX)	10	1	89	8	2.15	2	6.25	(0.00	0	0.00	0		0	0	0	0 0
UBS Securities,																	
LLC(UBSS)	7	1	33	7	1.88	0	0.00	(0.00	0	0.00	0		0	0	0	0 0
Members																	
Exchange(MEMX)	6	1	14	0	0.00	0	0.00	e	6 4.92	0	0.00	0		o	0	0	0 0

July 2024

Option Contracts

Sum	mary	

							Non-Marketable		
	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders as % of		Other Orders as % of
Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		Non-Directed
Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders
195	100.00	65	33.33	7	3.59	1	23 63.0	3 0	0.00

Venues

/enue - Non- lirected Order Flow (Non-Directed Orders	Non-Din 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	Market Orders(cents per	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)	Limit Orders(cents	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred share
itadel Securities			/~/																	
LLC(CDRG)	1	.10	46.81	34	1 52.31	L	2	25.00	74	45.68	3	0 0.	.00)	0	0	0 0	C	ס
Wolverine Execution Services LLC(WEXX)		53	22.55	C	0.00		1	12.50	52	2 32.10)	0 0.	.00	0)	0	0	0 (C	0
Dash Financial Fechnologies		10	47.07	10	10.40			05.00		17.00										
LC(DASH)		42	17.87	12	18.46) 	2	25.00	28	17.28	3	0 0.	.00			0	0	0 (()
Susquehanna Capital Group(SUSQ)		17	7.23	14	1 21.54	L	1	12.50		2 1.23	3	0 0.	.00	0)	0	0	0 0	c	5
Morgan Stanley & Company LLC(MSCO)		10	5 52		5 7.69			25.00					00				0			

August 2024

S&P 500 Stocks

							Non-Marketable		
	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders as % of		Other Orders as % of
Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		Non-Directed
Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders
39	9 100.00	335	83.96	24	6.02		8 9.52	2	0.50

Venues																		
Venue - Non-	Non-Directed	Non-Directed			Marketable Limit			Non-Marketable				Orders(cents per	Paid/Received for Marketable Limit	Orders(cents per	Paid/Received for Non-Marketable	Limit Orders(cents		
directed Order Flow	Orders	Orders(%)	Market Orders	Market Orders(%)	Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD	hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares)	Other Orders(USD)	per hundred shares)
VIRTU Americas,																		
LLC(NITE)	137	7 30.79	11	11 33.0	4 7	29.17	19	22.89)	0 0.	00) ()	0	0	0 0	0	0
Citadel Securities																		
LLC(CDRG)	112	2 25.17	9	28.8	7 8	33.33	3 5	6.02		2 100.	00	0 0)	D	0	0 0) 0) 0
Jane Street Capital,																		
LLC(JNST)	84	18.88	7	79 23.5	1 5	20.83	3 C	0.00)	0 0.	00) ()	0	0	0 0) 0) 0

New York Stock															
Exchange(NYSE)	43	9.66	0 0.00	0	0.00 43	51.81	0	0.00	о	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
Cboe EDGX US															
Equities															
Exchange(EDGX)	11	2.47	0.00	0	0.00 11	13.25	0	0.00	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
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
NASDAQ Execution															
Services, LLC(NSDQ)	3	0.67	0 0.00	0	0.00 3	3.61	0	0.00	о	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

August 2024

Non-S&P 500 Stocks

Summary						
	Non-Directed		Market Orders as %		Marketable Limit	
Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-	
Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limi
393	100.00	308	78.37	39	9.92	

Venues																		
Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders Ma		Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(US	Net Payment Paid/Received for Market Orders(cents per D) hundred shares)	Paid/Received for	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Non-Marketable	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)	11	23.57	7 9	2 28.84	4 12	27.91	5	5 4.76		2 50	0.00	0	0 () () (ס	0	0 0
Citadel Securities																		,
LLC(CDRG)	9	9 21.02	2 9	1 28.53	3 7	16.28	0	0.00		1 25	5.00	0	0 () (0 (0	0	0 0
Jane Street Capital, LLC(JNST)	7	76 16.14	4 6	9 21.63	3 6	13.95	1	10.95		0	0.00	0	0 0) () (0	0	0 0
G1 Execution Services, LLC(ETMM) 5	58 12.33	1 4	5 14.11	1 11	25.58	2	2 1.90		0	0.00	0	0 0			D	0	0 0
New York Stock																		
Exchange(NYSE)	4	9.13	3	0.00	0 0	0.00	43	3 40.95		0 (0.00	0	0 () (0	0	0 0
NASDAQ Execution Services, LLC(NSDQ)	2	22 4.67	7	0 0.00	0	0.00	22	2 20.95		0	0.00	0	0			2	0	0 0
Cboe EDGX US Equities	-																	
Exchange(EDGX)	2	4.25	5	0.00	0 0	0.00	20	19.05		0 (0.00	0	0 () ()) (ס	0	0 0
Instinet BlockCross(BLKX)	1	.6 3.40	0 1	1 3.45	5 5	11.63	0	0.00		0 0	0.00	0	0 0) (D	0	0 0
Members Exchange(MEMX)	1	2.12	2	0 0.00	0 0	0.00	10	9.52		0	0.00	0	0) (0	0	0 0
StoneX Financial INC.(INTL)		6 1.2	7	4 1.25	5 2	4.65	C	0.00		0	0.00	0	0)			0	0 0

August 2024

Option Contracts

S	ummary									
								Non-Marketable		
		Non-Directed		Market Orders as %		Marketable Limit		Limit Orders as % of		Other Orders as % of
т	otal Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		Non-Directed
С	Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders
	213	100.00	67	31.46	11	5.16	13	5 63.38	0	0.00

Venues

	Non-Marketable Limit Orders as % of Non-Directed Orders		Other Orders as % of Non-Directed Orders
42	10.69	4	1.02

Crders

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(%)		Market Orders(cents per	Paid/Received for	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Paid/Received for Non-Marketable	Limit Orders(cents	Net Payment Paid/Received for) Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities LLC(CDRG)	1	10	39.15	31	46.27	7	25	.00	76 37.6		0 0	.00				0	0	0	0
Wolverine Execution Services LLC(WEXX)		82	29.18	0	0.00)	ι	.33	81 40.1	0	0 0	.00) () ()	0	0	0	0 0
Dash Financial Technologies LLC(DASH)		62	22.06	20	29.85	5	5 41	.67	37 18.3	2	0 0	.00) ()		0	0	0	0 0
Morgan Stanley & Company LLC(MSCO)		16	5.69	7	10.45	5	2 16	.67	7 3.4	7	0 0	.00) ())	0	0	0	0 0
Susquehanna Capital Group(SUSQ)		11	3.91	9) 13.43	3	L 8	.33	1 0.5)	0 0	.00))		0	0	0	0 0

September 2024

S&P 500 Stocks

Summary

							Non-Marketable		
	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders as % of		Other Orders as % o
Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		Non-Directed
Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders
312	100.00	284	91.03	9	2.88	1	9 6.09	0	0.00

Venues	
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Venues																		
Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Ord		Marketable Limit Orders	Non-Marketable Marketable Limit Orders(%) Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USE	Net Payment Paid/Received for Market Orders(cents per) hundred shares)		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	4.55		0.0	00	0	0 0		0 0	0	0	0 0
VIRTU Americas,			00127		0.101													
LLC(NITE)		80	23.74	69	24.30	3	33.33	18.18		0.0	00	0					n	0
			20.74		24.00			10.10						, 				
G1 Execution																		,
Services, LLC(ETMM)		61	18.10	58	20.42	3	33.33	0.00		0.0	00	0				1	0	0
Jane Street Capital,		01	10.10		20.42			0.00						, 				
LLC(JNST)		52	15.43	51	17.96	1	11.11	0.00		0.0	00	0				2	0	0 0
NASDAQ Execution																		,
Services, LLC(NSDQ)		17	5.04	0	0.00	0	0.00 17	7 38.64		0.0	00	0	0 0) (0 0	ס	0	0 0
Cboe EDGX US																		,
Equities																		,
Exchange(EDGX)		9	2.67	0	0.00	0	0.00	20.45)	0.0	00	0	0 0) (0 0	ס	0	0 0
New York Stock																		,
Exchange(NYSE)		7	2.08	0	0.00	0	0.00 7	7 15.91	. (0.0	00	0	0 () (0 (ס	0	0 0
StoneX Financial																		,
INC.(INTL)		4	1.19	4	1.41	0	0.00	0.00)	0.0	00	0	0 0) (0 0	D	0	0 0
UBS Securities,																		
LLC(UBSS)		3	0.89	3	1.06	0	0.00	0.00		0.0	00	0	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	D	0	0 0

September 2024

Non-S&P 500 Stocks

Summary									
							Non-Marketable		
	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders as % of		Other Orders as % of
Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		Non-Directed
Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders
448	3 100.00	382	85.27	19	4.24	42	9.38	5	1.12

Venues																		
Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market 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 share	Net Payment Paid/Received for 5) Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities																		
LLC(CDRG)	11	17 23.12	2 103	3 26.7	5 8	42.11	3	3.09	Э	3 60	0.00	0		0	0	0	0 (0 0
G1 Execution Services, LLC(ETMM)	10	20.36	6 96	5 24.9	4 6	31.58	1	1.03	3	0 0	0.00	0)	0	0	0	0	0 0
Jane Street Capital,																		
LLC(JNST)	g	90 17.79	86	22.3	4 3	15.79	1	1.03	3	0 0	0.00	0		0	0	0	0 (0 0
VIRTU Americas,																		
LLC(NITE)	8	37 17.19	75	5 19.4	3 2	10.53	8	8.2	5	2 40	0.00	0		0	0	0	0 (0 0
NASDAQ Execution Services, LLC(NSDQ)		27 5.34	1	0.0		0.00	27	7 27.84	1	0	0.00	0		n	0	0	0	
New York Stock		-/ 0.0-		0.0	0	0.00	27	27.0	r	<u> </u>								,
Exchange(NYSE)	1	.8 3.56		0.0	0	0.00	18	18.50	3	0 0	0.00	0		0	0	0	0	0
Cboe EDGX US Equities																		
Exchange(EDGX)	1	2.77	7 (0.0	0 0	0.00	14	14.43	3	0 0	0.00	0		0	0	0	0 0	0 0
NYSE Arca(ARCA)	1	1.98	3 (0.0	0 0	0.00	10	10.33	L	0 0).00	0)	0	0	0	0 (0 0
UBS Securities,																		
LLC(UBSS)		9 1.78	3	2.3	4 0	0.00		0.00		0 0	0.00	0		0	0	0	0 0	0 0
Members Exchange(MEMX)		8 1.58	3 (0.0	0 0	0.00	ε	8.2	5	0 0	0.00	0		0	0	0	0 () 0

September 2024

Option Contracts

Summary

								Non-Marketable			
		Non-Directed	Market Orders as %		Marketable Limit			Limit Orders as % of		Other Orders as % of	
ŀ	Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directed		Non-Directed	
	Orders	Orders	Total Market Orders	otal Market Orders Orders Li		Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders	
	219	100.00	48	21.92	21	9.59	15	0 68.49	0	0.00	

Venues																		
Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed 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(cents per hundred shares)	Paid/Received for Non-Marketable	Limit Orders(cents		Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities																		
LLC(CDRG)		90 4).18 20	0 41.67	11	42.31	59	39.33	3	0 0.0	00 0	C)	0	0	0 0	C	0 0
Wolverine Execution Services LLC(WEXX)		60 24	5.79	1 2.08	1	3.85	5 58	38.67	7	0 0.0)0 C			0	0	0 0	c	00
Dash Financial Technologies LLC(DASH)		54 24	4.11 15	5 31.25	9	34.62	2 30	20.00		0 0.0	00 0	C		0	0	o o	c	0 0
Susquehanna Capital Group(SUSQ))	15	5.70 10	0 20.83		15.38	3 1	0.67	7	0 0.0		(0	0	0 0	c	0 0
Morgan Stanley & Company LLC(MSCO)		5	2.23	2 4.17	1	3.85	5 2	1.33	3	0 0.0	00 0	C		0	0	0 0	C	0