

NASDAQ Execution Services, LLC(NSDQ)	65	13.18	0	0.00	0	0.00	65	55.08	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	56	11.36	53	14.48	2	33.33	1	0.85	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	30	6.09	0	0.00	0	0.00	30	25.42	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	11	2.23	0	0.00	0	0.00	11	9.32	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	7	1.42	7	1.91	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	6	1.22	0	0.00	0	0.00	6	5.08	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	0.41	2	0.55	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 2023

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
461	100.00	411	89.15	14	3.04	35	7.59	1	0.22

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)	170	29.88	164	39.90	2	12.50	3	2.36	1	6.67	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	105	18.45	98	23.84	7	43.75	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	90	15.82	87	21.17	3	18.75	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	60	10.54	57	13.87	2	12.50	1	0.79	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	39	6.85	0	0.00	0	0.00	39	30.71	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	38	6.68	0	0.00	1	6.25	37	29.13	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	28	4.92	0	0.00	0	0.00	28	22.05	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	14	2.46	0	0.00	1	6.25	13	10.24	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	14	2.46	0	0.00	0	0.00	0	0.00	14	93.33	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	6	1.05	0	0.00	0	0.00	6	4.72	0	0.00	0	0	0	0	0	0	0	0

August 2023

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
261	100.00	103	39.46	17	6.51	139	53.26	2	0.77

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)	154	47.38	55	53.40	11	55.00	87	43.50	1	50.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	65	20.00	0	0.00	0	0.00	65	32.50	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	50	15.38	41	39.81	5	25.00	4	2.00	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	46	14.15	4	3.88	3	15.00	38	19.00	1	50.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	10	3.08	3	2.91	1	5.00	6	3.00	0	0.00	0	0	0	0	0	0	0	0

September 2023

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
327	100.00	274	83.79	11	3.36	29	8.87	13	3.98

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)	134	36.81	121	44.32	5	45.45	4	6.15	4	26.67	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	116	31.87	88	32.23	5	45.45	16	24.62	7	46.67	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	31	8.52	30	10.99	0	0.00	1	1.54	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	28	7.69	0	0.00	0	0.00	28	43.08	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	25	6.87	24	8.79	1	9.09	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	11	3.02	0	0.00	0	0.00	11	16.92	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	10	2.75	10	3.66	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	3	0.82	0	0.00	0	0.00	3	4.62	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	2	0.55	0	0.00	0	0.00	0	0.00	2	13.33	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.55	0	0.00	0	0.00	2	3.08	0	0.00	0	0	0	0	0	0	0	0

September 2023

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
441	100.00	360	81.63	17	3.85	52	11.79	12	2.72

