

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(EDGX)	273	34.05	196	40.33	13	2.7	44.13	4	3.48	4	35.35	0	0	0	0	0	0
WRTU America, LLC(NYSE)	171	26.11	167	32.30	14	2.8	37.56	0	0.00	0	0.00	0	0	0	0	0	0
Jane Street Capital, LLC(NYSE)	103	15.42	91	18.72	0	0.00	20.83	1	0.87	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	38	5.80	0	0.00	0	0.00	0.00	38	33.04	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETRM)	33	5.04	29	5.97	1	0.2	2.33	3	2.61	0	0.00	0	0	0	0	0	0
Clear EODX US Equities Exchange(EDGX)	27	4.12	0	0.00	0	0.00	0.00	27	23.48	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	21	3.21	0	0.00	0	0.00	0.00	21	18.26	0	0.00	0	0	0	0	0	0
NYSE American(AMEX)	16	2.44	0	0.00	0	0.00	16	13.91	0	0.00	0	0	0	0	0	0	0
URS Securities, LLC(EDGX)	9	1.37	5	1.03	0	0.00	1	0.87	1	27.27	0	0	0	0	0	0	0
Two Sigma Securities, LLC(EDGX)	8	1.22	8	1.65	0	0.00	0.00	0	0.00	0	0.00	0	0	0	0	0	0

February 2022

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
52	100.00	13	25.00	2	3.85	35	69.23	1	1.92

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(EDGX)	48	61.54	10	76.92	2	2	100.00	33	56.45	1	100.00	0	0	0	0	0	0
Wolverine Execution Services LLC(EDGX)	10	12.82	0	0.00	0	0.00	10	16.13	0	0.00	0	0	0	0	0	0	0
Sunqaphana Capital Group(SUNQ)	9	11.54	2	15.38	0	0.00	7	11.29	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	8	10.26	1	7.69	0	0.00	7	11.29	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	2	2.56	0	0.00	0	0.00	2	3.23	0	0.00	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	1.28	0	0.00	0	0.00	1	1.61	0	0.00	0	0	0	0	0	0	0

March 2022

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
487	100.00	414	85.21	15	3.08	57	11.70	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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(EDGX)	172	35.32	164	33.71	0	0.00	2	4.14	0	0.00	0	0	0	0	0	0	0
WRTU America, LLC(NYSE)	110	22.59	102	20.74	3	0.6	20.00	4	8.89	1	25.00	0	0	0	0	0	0
Jane Street Capital, LLC(NYSE)	106	21.77	102	20.74	3	0.6	20.00	1	2.22	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETRM)	39	8.03	37	7.60	2	0.4	13.33	0	0.00	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	17	3.51	0	0.00	0	0.00	17	3.51	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	11	2.26	0	0.00	0	0.00	11	2.26	0	0.00	0	0	0	0	0	0	0
Clear EODX US Equities Exchange(EDGX)	8	1.66	0	0.00	0	0.00	8	1.66	0	0.00	0	0	0	0	0	0	0
URS Securities, LLC(EDGX)	5	1.05	5	1.05	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(EDGX)	4	0.84	3	0.62	1	0.2	6.67	0	0.00	0	0.00	0	0	0	0	0	0
Instinet BlockCross(BLXN)	3	0.63	0	0.00	0	0.00	0	0.00	3	75.00	0	0	0	0	0	0	0

March 2022

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
788	100.00	727	92.27	25	3.17	36	4.57	6	0.76

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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(EDGX)	299	37.96	282	35.78	8	1.0	32.00	6	8.22	3	10.00	0	0	0	0	0	0
WRTU America, LLC(NYSE)	193	24.50	187	23.72	4	0.5	16.00	0	0.00	2	6.67	0	0	0	0	0	0
Jane Street Capital, LLC(NYSE)	161	20.43	154	19.53	7	0.9	28.00	0	0.00	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETRM)	94	11.93	86	10.91	5	0.6	20.00	3	4.11	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	38	4.84	0	0.00	1	0.1	4.00	37	50.68	0	0.00	0	0	0	0	0	0
Instinet BlockCross(BLXN)	24	3.05	0	0.00	0	0.00	0	0.00	24	80.00	0	0	0	0	0	0	0
Clear EODX US Equities Exchange(EDGX)	13	1.65	0	0.00	0	0.00	13	17.81	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(EDGX)	10	1.27	10	1.27	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
URS Securities, LLC(EDGX)	8	1.03	8	1.03	0	0.00	0	0.00	1	3.33	0	0	0	0	0	0	0
Members Exchange(MEMX)	8	1.03	0	0.00	0	0.00	8	10.96	0	0.00	0	0	0	0	0	0	0

March 2022

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
151	100.00	21	13.91	4	2.65	31	20.53	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 Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(EDGX)	26	37.68	10	40.00	1	3.77	25.00	11	37.50	0	0.00	0	0	0	0	0	0
Sunqaphana Capital Group(SUNQ)	16	23.19	11	44.00	2	7.69	50.00	3	7.50	0	0.00	0	0	0	0	0	0
Wolverine Execution Services LLC(EDGX)	13	17.99	0	0.00	0	0.00	0.00	13	30.00	0	0.00	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	11	15.94	2	8.00	0	0.00	0.00	9	22.50	0	0.00	0	0	0	0	0	0

