

Jane Street Capital, LLC(JNST)	83	19.81	81	20.88	1	14.29	1	4.35	0	0.00	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	72	17.18	71	18.30	1	14.29	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	4	0.95	4	1.03	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	3	0.72	0	0.00	0	0.00	3	13.04	0	0.00	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	3	0.72	0	0.00	0	0.00	3	13.04	0	0.00	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.48	0	0.00	0	0.00	2	8.70	0	0.00	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	1	0.24	0	0.00	0	0.00	0	0.00	1	100.00	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	0.24	0	0.00	0	0.00	1	4.35	0	0.00	0	0	0	0	0	0	0	0	0

May 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
607	100.00	546	89.95	32	5.27	25	4.12	4	0.66

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)	224	33.99	208	38.10	11	34.38	2	3.08	3	18.75	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	133	20.18	124	22.71	6	18.75	2	3.08	1	6.25	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	119	18.06	111	20.33	7	21.88	1	1.54	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	101	15.33	94	17.22	7	21.88	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	20	3.03	0	0.00	0	0.00	20	30.77	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	19	2.88	0	0.00	0	0.00	19	29.23	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	18	2.73	0	0.00	0	0.00	18	27.69	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	12	1.82	0	0.00	0	0.00	0	0.00	12	75.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	5	0.76	4	0.73	1	3.13	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	0.76	5	0.92	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

May 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
45	100.00	16	35.56	3	6.67	26	57.78	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)	25	47.17	5	31.25	2	66.67	18	52.94	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	10	18.87	3	18.75	1	33.33	6	17.65	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	9	16.98	0	0.00	0	0.00	9	26.47	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	6	11.32	5	31.25	0	0.00	1	2.94	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	3	5.66	3	18.75	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

June 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
467	100.00	442	94.65	6	1.28	15	3.21	4	0.86

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)	169	33.80	160	36.36	3	33.33	3	9.09	3	16.67	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	106	21.20	103	23.41	1	11.11	1	3.03	1	5.56	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	92	18.40	90	20.45	1	11.11	1	3.03	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	81	16.20	80	18.18	0	0.00	1	3.03	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	20	4.00	0	0.00	3	33.33	17	51.52	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	14	2.80	0	0.00	0	0.00	0	0.00	14	77.78	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	8	1.60	0	0.00	0	0.00	8	24.24	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	1.20	6	1.36	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	2	0.40	0	0.00	0	0.00	2	6.06	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1	0.20	0	0.00	1	11.11	0	0.00	0	0.00	0	0	0	0	0	0	0	0

June 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
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