

NASDAQ Execution Services, LLC(NSDQ)	78	16.18	0	0.00	0	0.00	78	51.66	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	45	9.34	0	0.00	0	0.00	45	29.80	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	42	8.71	42	12.84	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	12	2.49	0	0.00	0	0.00	12	7.95	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	5	1.04	0	0.00	0	0.00	5	3.31	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	2	0.41	0	0.00	0	0.00	0	0.00	2	100.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	0.21	1	0.31	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 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
470	100.00	421	89.57	13	2.77	33	7.02	3	0.64

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)	150	28.14	134	31.83	7	50.00	7	9.33	2	8.70	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	114	21.39	110	26.13	4	28.57	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	111	20.83	107	25.42	1	7.14	3	4.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	63	11.82	62	14.73	0	0.00	1	1.33	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	20	3.75	0	0.00	0	0.00	0	0.00	20	86.96	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	17	3.19	0	0.00	0	0.00	17	22.67	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	15	2.81	0	0.00	0	0.00	15	20.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	14	2.63	0	0.00	0	0.00	14	18.67	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	13	2.44	0	0.00	1	7.14	12	16.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	7	1.31	6	1.43	1	7.14	0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 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
63	100.00	21	33.33	7	11.11	35	55.56	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)
Wolverine Execution Services LLC(WEXX)	41	35.96	0	0.00	1	11.11	40	47.62	0	0.00	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	36	31.58	8	38.10	2	22.22	26	30.95	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	19	16.67	2	9.52	3	33.33	14	16.67	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	15	13.16	11	52.38	2	22.22	2	2.38	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	3	2.63	0	0.00	1	11.11	2	2.38	0	0.00	0	0	0	0	0	0	0	0

September 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
329	100.00	264	80.24	22	6.69	31	9.42	12	3.65

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)	127	28.54	100	36.23	8	38.10	10	7.63	9	52.94	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	82	18.43	74	26.81	5	23.81	1	0.76	2	11.76	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	71	15.96	65	23.55	5	23.81	0	0.00	1	5.88	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	64	14.38	0	0.00	0	0.00	64	48.85	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(UNST)	34	7.64	32	11.59	2	9.52	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	32	7.19	0	0.00	0	0.00	32	24.43	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	17	3.82	0	0.00	0	0.00	17	12.98	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	7	1.57	0	0.00	0	0.00	7	5.34	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	5	1.12	0	0.00	0	0.00	0	0.00	5	29.41	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	4	0.90	3	1.09	1	4.76	0	0.00	0	0.00	0	0	0	0	0	0	0	0

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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
416	100.00	345	82.93	36	8.65	27	6.49	8	1.92

