

G1 Execution Services, LLC(ETMM)	50	15.58	50	17.73	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	23	7.17	23	8.16	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	13	4.05	0	0.00	0	0.00	13	43.33	0	0.00	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	1.87	6	2.13	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	5	1.56	0	0.00	0	0.00	0	0.00	5	71.43	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	3	0.93	0	0.00	0	0.00	3	10.00	0	0.00	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	3	0.93	0	0.00	0	0.00	3	10.00	0	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	0.62	2	0.71	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0

May 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
385	100.00	315	81.82	13	3.38	47	12.21	10	2.60

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)	122	24.70	108	34.29	7	53.85	1	0.67	6	37.50	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	105	21.26	96	30.48	4	30.77	1	0.67	4	25.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	67	13.56	64	20.32	1	7.69	2	1.33	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	56	11.34	0	0.00	0	0.00	56	37.33	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	41	8.30	40	12.70	1	7.69	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	31	6.28	0	0.00	0	0.00	31	20.67	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	25	5.06	0	0.00	0	0.00	25	16.67	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	13	2.63	0	0.00	0	0.00	13	8.67	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	13	2.63	0	0.00	0	0.00	13	8.67	0	0.00	0	0	0	0	0	0	0	0
NYSE American(AMEX)	7	1.42	0	0.00	0	0.00	7	4.67	0	0.00	0	0	0	0	0	0	0	0

May 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
101	100.00	35	34.65	4	3.96	60	59.41	2	1.98

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)	56	42.42	21	60.00	6	60.00	29	34.12	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	30	22.73	1	2.86	0	0.00	29	34.12	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	23	17.42	1	2.86	1	10.00	21	24.71	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	16	12.12	11	31.43	2	20.00	1	1.18	2	100.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	7	5.30	1	2.86	1	10.00	5	5.88	0	0.00	0	0	0	0	0	0	0	0

June 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
337	100.00	316	93.77	3	0.89	13	3.86	5	1.48

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)	131	35.89	126	39.87	1	33.33	2	5.00	2	33.33	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	98	26.85	93	29.43	0	0.00	2	5.00	3	50.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	53	14.52	52	16.46	1	33.33	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	42	11.51	40	12.66	1	33.33	1	2.50	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	26	7.12	0	0.00	0	0.00	26	65.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	5	1.37	0	0.00	0	0.00	5	12.50	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	5	1.37	5	1.58	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	2	0.55	0	0.00	0	0.00	2	5.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	2	0.55	0	0.00	0	0.00	2	5.00	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLIX)	1	0.27	0	0.00	0	0.00	0	0.00	1	16.67	0	0	0	0	0	0	0	0

June 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
425	100.00	374	88.00	4	0.94	24	5.65	23	5.41

