

February 2024

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
516	100.00	457	88.57	19	3.68	38	7.36	2	0.39

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)	172	29.86	159	34.95	9	39.13	2	2.53	2	10.53	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	118	20.49	114	25.05	3	13.04	1	1.27	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	93	16.15	92	20.22	1	4.35	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	85	14.76	79	17.36	6	26.09	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	27	4.69	0	0.00	1	4.35	26	32.91	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	23	3.99	0	0.00	2	8.70	21	26.58	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	23	3.99	0	0.00	0	0.00	23	29.11	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	17	2.95	0	0.00	0	0.00	0	0.00	17	89.47	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	7	1.22	0	0.00	1	4.35	6	7.59	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	5	0.87	5	1.10	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

February 2024

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
160	100.00	46	28.75	8	5.00	103	64.38	3	1.88

Venues

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Citadel Securities LLC(CDRG)	87	49.43	31	62.00	7	70.00	46	40.71	3	100.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	39	22.16	1	2.00	1	10.00	37	32.74	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	29	16.48	5	10.00	0	0.00	24	21.24	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	11	6.25	10	20.00	1	10.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	10	5.68	3	6.00	1	10.00	6	5.31	0	0.00	0	0	0	0	0	0	0	0

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386	100.00	338	87.56	9	2.33	36	9.33	3	0.78

Venues

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Citadel Securities LLC(CDRG)	129	29.45	120	35.50	3	30.00	6	6.90	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	99	22.60	83	24.56	2	20.00	11	12.64	3	100.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	72	16.44	63	18.64	4	40.00	5	5.75	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	70	15.98	67	19.82	0	0.00	3	3.45	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	38	8.68	0	0.00	1	10.00	37	42.53	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	15	3.42	0	0.00	0	0.00	15	17.24	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	6	1.37	0	0.00	0	0.00	6	6.90	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	4	0.91	0	0.00	0	0.00	4	4.60	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	2	0.46	2	0.59	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2	0.46	2	0.59	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

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528	100.00	457	86.55	39	7.39	31	5.87	1	0.19

Venues

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Citadel Securities LLC(CDRG)	184	30.56	170	37.44	12	31.58	1	1.09	1	5.56	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	143	23.75	127	27.97	13	34.21	3	3.26	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	83	13.79	76	16.74	7	18.42	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	77	12.79	71	15.64	5	13.16	1	1.09	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	35	5.81	0	0.00	0	0.00	35	38.04	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	20	3.32	0	0.00	0	0.00	20	21.74	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	17	2.82	0	0.00	0	0.00	0	0.00	17	94.44	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	14	2.33	0	0.00	0	0.00	14	15.22	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	9	1.50	0	0.00	0	0.00	9	9.78	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	8	1.33	0	0.00	0	0.00	8	8.70	0	0.00	0	0	0	0	0	0	0	0

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Option Contracts Summary

