

January 2024

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
73	100.00	73	100.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	26	35.14	26	35.62
G1 Execution Services, LLC(ETMM)	17	22.97	17	23.29
VIRTU Americas, LLC(NITE)	17	22.97	17	23.29
Jane Street Capital, LLC(JNST)	8	10.81	8	10.96
Two Sigma Securities, LLC(SOHO)	4	5.41	4	5.48
Instinet BlockCross(BLKX)	1	1.35	0	0.00
UBS Securities, LLC(UBSS)	1	1.35	1	1.37

January 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
75	100.00	62	82.67	2

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
G1 Execution Services, LLC(ETMM)	19	23.46	18	29.03
Citadel Securities LLC(CDRG)	18	22.22	17	27.42
VIRTU Americas, LLC(NITE)	14	17.28	14	22.58
Jane Street Capital, LLC(JNST)	10	12.35	10	16.13
NASDAQ Execution Services, LLC(NSDQ)	9	11.11	0	0.00
Cboe EDGX US Equities Exchange(EDGX)	6	7.41	0	0.00
Two Sigma Securities, LLC(SOHO)	2	2.47	2	3.23
Instinet BlockCross(BLKX)	1	1.23	0	0.00
Members Exchange(MEMX)	1	1.23	0	0.00
UBS Securities, LLC(UBSS)	1	1.23	1	1.61

January 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
0	0.00	0	0.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
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February 2024

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
130	100.00	125	96.15	2

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	46	31.72	45	36.00
VIRTU Americas, LLC(NITE)	31	21.38	30	24.00
Jane Street Capital, LLC(JNST)	29	20.00	28	22.40

G1 Execution Services, LLC(ETMM)	21	14.48	20	16.00
NASDAQ Execution Services, LLC(NSDQ)	15	10.34	0	0.00
StoneX Financial INC.(INTL)	1	0.69	1	0.80
New York Stock Exchange(NYSE)	1	0.69	0	0.00
UBS Securities, LLC(UBSS)	1	0.69	1	0.80

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
37	100.00	37	100.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	18	48.65	18	48.65
G1 Execution Services, LLC(ETMM)	10	27.03	10	27.03
VIRTU Americas, LLC(NITE)	7	18.92	7	18.92
Jane Street Capital, LLC(JNST)	2	5.41	2	5.41

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
0	0.00	0	0.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
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March 2024

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
78	100.00	78	100.00	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
Citadel Securities LLC(CDRG)	28	35.90	28	35.90
G1 Execution Services, LLC(ETMM)	24	30.77	24	30.77
VIRTU Americas, LLC(NITE)	19	24.36	19	24.36

Jane Street Capital, LLC(JNST)	6	7.69	6	7.69
Two Sigma Securities, LLC(SOHO)	1	1.28	1	1.28

March 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
30	100.00	30	100.00	0

Venues

Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)
VIRTU Americas, LLC(NITE)	9	30.00	9	30.00
Citadel Securities LLC(CDRG)	8	26.67	8	26.67
Jane Street Capital, LLC(JNST)	8	26.67	8	26.67
G1 Execution Services, LLC(ETMM)	5	16.67	5	16.67

March 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
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0

0.00

0

0.00

0

Venues

Venue - Non-	Non-Directed	Market Orders	Market Orders(%)
directed Order Flow	Non-Directed Orders		
	Orders		
	Orders(%)		

Marketable Limit Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders
2.67	11	14.67

Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders
1	50.00	0
1	50.00	0
0	0.00	0
0	0.00	0
0	0.00	9
0	0.00	6
0	0.00	0
0	0.00	0
0	0.00	1
0	0.00	0

Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders
0.00		0 0.00

Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders
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Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders
1.54		3 2.31

Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders
1		50.00 0
0		0.00 1
1		50.00 0

0	0.00	1
0	0.00	15
0	0.00	0
0	0.00	1
0	0.00	0

Marketable Limit Orders as % of Non-Directed Orders
 0.00
Total Non-Marketable Limit Orders

Non-Marketable Limit Orders as % of Non-Directed Orders
 0
 0.00

Marketable Limit Orders
Marketable Limit Orders(%)

0	0.00	0
0	0.00	0
0	0.00	0
0	0.00	0

Non-Marketable Limit Orders

**Marketable Limit
Orders as % of Non-
Directed Orders** **Total Non-Marketable Limit Orders**
0.00

**Non-Marketable
Limit Orders as % of
Non-Directed Orders**
0 0.00

**Marketable Limit
Orders** **Marketable Limit Orders(%)**

**Non-Marketable
Limit Orders**

**Marketable Limit
Orders as % of Non-
Directed Orders** **Total Non-Marketable Limit Orders**
0.00

**Non-Marketable
Limit Orders as % of
Non-Directed Orders**
0 0.00

**Marketable Limit
Orders** **Marketable Limit Orders(%)**

**Non-Marketable
Limit Orders**

0

0.00

0

0

0.00

0

0

0.00

0

0	0.00	0
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0	0.00	0
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Marketable Limit Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders
0.00	

Non-Marketable Limit Orders as % of Non-Directed Orders
0 0.00

Marketable Limit Orders	Marketable Limit Orders(%)
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0	0.00	0
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0	0.00	0
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0	0.00	0
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0	0.00	0
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Marketable Limit Orders as % of Non- Directed Orders	Total Non-Marketable Limit Orders
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Non-Marketable Limit Orders as % of Non-Directed Orders
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0.00

0

0.00

**Marketable Limit
Orders**

Marketable Limit Orders(%)

**Non-Marketable
Limit Orders**

Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00

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)
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	1	100.00	0	0
0.00	0	0.00	0	0

	Other Orders as % of
Total Other Orders	Non-Directed Orders
0	0.00

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)
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
56.25	0	0.00	0	0
37.50	0	0.00	0	0
0.00	0	0.00	0	0
0.00	1	100.00	0	0
6.25	0	0.00	0	0
0.00	0	0.00	0	0

	Other Orders as % of	
Total Other Orders	Non-Directed Orders	
	0	0.00

			Net Payment	Net Payment
Non-Marketable			Paid/Received for	Paid/Received for
Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD)	Market Orders(cents
				per hundred shares)

	Other Orders as % of	
Total Other Orders	Non-Directed Orders	
	0	0.00

			Net Payment	Net Payment
Non-Marketable			Paid/Received for	Paid/Received for
Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD)	Market Orders(cents
				per hundred shares)
	0.00	0	0.00	0
	5.56	0	0.00	0
	0.00	0	0.00	0

5.56	0	0.00	0	0
83.33	0	0.00	0	0
0.00	0	0.00	0	0
5.56	0	0.00	0	0
0.00	0	0.00	0	0

Other Orders as % of
Total Other Orders Non-Directed Orders
 0 0.00

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)
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0

Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00

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)
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Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00

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)
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0.00	0	0.00	0	0
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0.00	0	0.00	0	0
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0.00	0	0.00	0	0
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0.00	0	0.00	0	0
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0.00	0	0.00	0	0
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	Other Orders as % of
Total Other Orders	Non-Directed Orders
0	0.00

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)
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0
0.00	0	0.00	0	0

	Other Orders as % of
Total Other Orders	Non-Directed Orders

0

0.00

**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)
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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)
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	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0

0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

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)
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0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

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)
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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)
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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)
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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)
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**Net Payment
Paid/Received for
Other Orders(cents
per hundred shares)**

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**Net Payment
Paid/Received for
Other Orders(cents
per hundred shares)**

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**Net Payment
Paid/Received for
Other Orders(cents
per hundred shares)**

**Net Payment
Paid/Received for
Other Orders(cents
per hundred shares)**

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**Net Payment
Paid/Received for
Other Orders(cents
per hundred shares)**

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**Net Payment
Paid/Received for
Other Orders(cents
per hundred shares)**

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**Net Payment
Paid/Received for
Other Orders(cents
per hundred shares)**

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**Net Payment
Paid/Received for
Other Orders(cents
per hundred shares)**