

1st Quarter, 2024

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	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
2,189	2.189	100.00	2.321	97.79	4	0.18	44	2.03	0

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(US\$)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(US\$)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(US\$)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(US\$)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
National Financial Services LLC(CSTM)	1,281	37.70	0	0.00	0	0.00	0	0.00	1,281	99.38	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDNG)	666	19.80	660	35.07	0	0.00	6	2.69	0	0.00	0	0	0	0	0	0	0	0
VIRTU America, LLC(VITE)	476	14.01	465	24.71	0	0.00	11	4.93	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	418	12.30	415	22.05	2	50.00	1	0.45	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	306	9.01	303	16.10	0	0.00	3	1.35	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	126	3.71	0	0.00	0	0.00	126	56.50	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	56	1.65	0	0.00	1	25.00	55	24.66	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SIHO)	21	0.62	20	1.06	1	25.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Chae EDDX US Equities Exchange(EDGX)	20	0.59	0	0.00	0	0.00	20	8.97	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	15	0.44	15	0.80	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

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	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
3,893	3.893	100.00	3.512	90.21	174	4.47	193	4.96	14

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(US\$)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(US\$)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(US\$)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(US\$)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
National Financial Services LLC(CSTM)	2,703	38.33	0	0.00	0	0.00	0	0.00	2,703	97.36	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDNG)	1,271	18.02	1,186	35.04	65	37.14	13	1.83	7	0.25	0	0	0	0	0	0	0	0
VIRTU America, LLC(VITE)	894	12.68	832	24.58	45	25.71	10	1.41	7	0.25	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	784	11.12	746	22.04	36	20.57	2	0.28	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	585	8.30	556	16.43	26	14.86	3	0.42	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	195	2.77	0	0.00	0	0.00	195	27.46	0	0.00	0	0	0	0	0	0	0	0
Chae EDDX US Equities Exchange(EDGX)	143	2.03	0	0.00	0	0.00	143	20.14	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	104	1.47	0	0.00	0	0.00	104	14.65	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	103	1.46	0	0.00	0	0.00	103	14.51	0	0.00	0	0	0	0	0	0	0	0
Chae REX U.S. Equities Exchange(BATS)	89	1.26	0	0.00	1	0.57	88	12.39	0	0.00	0	0	0	0	0	0	0	0

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	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
749	749	100.00	665	88.79	17	2.27	66	8.81	1

Venues

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Citadel Securities LLC(CDNG)	401	53.54	369	55.49	5	35.71	26	37.68	1	100.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSG)	180	24.03	174	26.17	6	42.86	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	97	12.95	76	11.43	2	14.29	19	27.54	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	48	6.41	46	6.92	0	0.00	2	2.90	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	22	2.94	0	0.00	0	0.00	22	31.88	0	0.00	0	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	1	0.13	0	0.00	1	7.14	0	0.00	0	0.00	0	0	0	0	0	0	0	0

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1,673	1.673	100.00	1.635	97.73	7	0.42	29	1.73	2

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(US\$)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(US\$)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(US\$)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(US\$)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
National Financial Services LLC(CSTM)	963	37.91	0	0.00	0	0.00	0	0.00	963	99.28	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDNG)	542	21.34	539	37.22	1	33.33	1	0.84	1	0.10	0	0	0	0	0	0	0	0
VIRTU America, LLC(VITE)	378	14.88	367	25.35	0	0.00	10	8.40	1	0.10	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	276	10.87	272	18.78	1	33.33	3	2.52	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	231	9.09	227	15.68	0	0.00	4	3.36	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	53	2.09	0	0.00	0	0.00	53	45.54	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	40	1.57	0	0.00	1	33.33	39	32.77	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SIHO)	27	1.06	27	1.86	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC.(STFX)	8	0.31	8	0.55	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	8	0.31	8	0.55	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

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