S&P 500 Stocks
£

		Non-Directed			Market Orders as %			Marketable Limit			Limit Orders as			Other Orders	as %
Total Non-Dir	ected	Orders as % of All	Total Market		of Non-Directed	Total Marketable		Orders as % of Non-			Non-Directed			of Non-Directi	ed
Orders		Orders	Orders		Orders	Limit Orders		Directed Orders	Total Non-Marketable Limit Orders		Orders		Total Other Orders	Orders	
	2,169	100.0	0	2,121	97.79		4	4 0.18		44		2.03)	0.00
Venues															

Venue - Non- directed Order Flo National Financia		Non-Directed Orders(%)	Market Orders	Market Orde	Marketable Limit rrs(%) Orders	: Marketable Limit Orders(%)		n-Marketable nit Orders	Non-Marketab Limit Orders(%)		Other Orders	Net Payment Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cents per hundred shares)		Paid/Received for Non-Marketable Limit Orders(cent: per hundred share	Net Payment	Net Payment Paid/Received for Other Orders(cent per hundred share	is
Services LLC(XSTN		81 3	7.70	0	0.00	0	0.00		0	0.00 :	.281	99.38	0	0	0	0	0	0	0	0
Citadel Securities																				
LLC(CDRG)	6	66 1	9.60	660	35.07	0	0.00	6	6	2.69	0	0.00	0	0	0	0	0	0 '	0	0
VIRTU Americas, LLCINITE)		76 1	4.01	465	24.71		0.00	11		4.93		0.00			0					
G1 Execution	4	/6 1	4.01	465	24./1	0	0.00	11	1	4.93	0	0.00	0	0	0	0	0	0 1	U	0
Services.																				
LLC(ETMM)	4	18 1	2.30	415	22.05	2	50.00	1	1	0.45	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capita																				
LLC(JINST)	3	06	9.01	303	16.10	0	0.00	3	3	1.35	0	0.00	0	0	0	0	0	0	0	0
New York Stock																				
Exchange(NYSE)	1	26	3.71	0	0.00	0	0.00	126	6 5	6.50	0	0.00	0	0	0	0	0	0 1	0	0
NASDAQ Executio Services, LLC(NSD		56	1.65	0	0.00	1	25.00	56	5 2	4.66	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		21	0.62	20	1.06	1	25.00		0	0.00	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)		20	0.59	0	0.00		0.00	20	0	8.97	0	0.00			0	0			0	0
UBS Securities.		2.0	0.32		0.00	•	0.00	24	~	U. 07		0.00	•	•	•		•			
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

Venue - Non- Non-Dire directed Order Flow Orders	cted	Non-Directed Orders(%)	Market Orders	s Market Ord		etable Limit rs	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketab Limit Orders(%		Other Order	Net Payment Paid/Received fo Market rs(%) 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)	Limit Orders(cents		Net Payment Paid/Received for Other Orders(cents per hundred shares	
National Financial																				
Services LLC(XSTM)	2,703	38	.33	0	0.00	0		0.00	0	0.00	2,703	97.16	0	0	0	0 1	0 0			0
Citadel Securities																				
LLC(CDRG)	1,271	18	.02	1,186	35.04	65		37.14	13	1.83	7	0.25	0	0	0	0 1	0 (0
VIRTU Americas,																				
LLC(NITE)	894	12	.68	832	24.58	45		25.71	10	1.41	7	0.25	0	0	0	0 1	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 1	0 0			0
Jane Street Capital,																				
LLC(INST)	588	. 8	.30	556	16.43	26		14.86	3	0.42	0	0.00	0	0	0	0 1	0 (0		0
NASDAQ Execution																				
Services, LLC(NSDQ)	196	. 2	.77	0	0.00			0.00	195	27.46	0	0.00	0	0	0	0 1	0 (0		0
Choe EDGX US																				
Equities																				
Exchange(EDGX)	143	3 2	.03	0	0.00			0.00	143	20.14	0	0.00	0	0	0	0 1	0 (0		0
New York Stock																				
Exchange(NYSE)	104		.47	0	0.00					14.65	0	0.00	0	0	0	0 1	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
Choe BZX U.S.																				
Equities																				
Exchange(BATS)	85	, 1	.26	U	0.00	1		0.57	88	12.39	U	0.00	U	U	U	0	0 (0

| Market | Control | Contr

Venue - Non- Non-Directed directed Order Flow Orders	Non-Directer Orders(%)	d Market Orders	Market Order	Marketable Limi s(%) Orders	t Marketable Limit Orders(%)			Non-Marketable Limit Orders(%)	Other Orders	Other Orders(Paid/Received fo Market %) Orders(USD)	or Market Orders(cents per hundred shares)	Paid/Received for Marketable Limit Orders(USD)	Marketable Limit Orders(cents per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)	Limit Orders(cents		Paid/Received for Other Orders(cents per hundred shares)	
Citadel Securities LLC(CDRG)	401	53.54	369	55.49	5	35.71	26	37	7.68	1 1	100.00	0	0	0	0 1	0	0 (
Dash Financial	180	24.03	174	26.17	6	42.86	0		1.00	0	0.00	0	0	0	0	0	D () 0	
Technologies LLC(DASH) Morgan Stanley &	97	12.95	76	11.43	2	14.29	19	27	7.54	0	0.00	0	0	0	0	0	0 0	0 1	
Company LLC(MSCO) Wolverine	48	6.41	46	6.92	0	0.00	2		1.90	0	0.00	0	0	0	0	0	a c	1 0	
Execution Services LLC(WEXX)	22	2.94	0	0.00	0	0.00	22	31	1.88	0	0.00	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	٥ c	, 0	

February 2024

SSE 1905 Stocks
Summary

No. District
Set No. District
Set No. District
Orders N Gr Pl
1001 No. District
Orders N Gr Pl
1002 1.655 97.73 7 6.42 of No. Marketable Limit Orders
Set No. District
Set No. District
Orders N Gr Pl
1003 1.000 1.005 97.73 7 6.42 of No. Marketable Limit Orders

No. District
Set No. District
Orders N Gr Pl
1003 1.000 1.005 97.73 0.000 7 6.42 of No. Marketable Limit Orders

No. District
Set No. District
Orders N Gr Pl
1003 1.000 1.005 97.73 0.000 7 6.42 of No. Marketable Limit Orders

No. District
Set No. District
Orders N Gr Pl
1004 No. District
Orde

Venue - Non- Non-Directed	Non-Directe			Marketable Lim		Non-Mai		n-Marketable			Net Payment Paid/Received for Market	Orders(cents per	Paid/Received for Marketable Limit	Net Payment Paid/Received for Marketable Limit Orders(cents per	Paid/Received for Non-Marketable	Net Payment Paid/Received fo Non-Marketable Limit Orders(cent	Net Payment Paid/Received for	Net Payment Paid/Received for Other Orders(cent	ts
directed Order Flow Orders	Orders(%)	Market Orders	Market Ord	lers(%) Orders	Marketable Limit Orders(%)	Limit Ord	fers Lim	nit Orders(%)	Other Orders	Other Orders	%) Orders(USD)	hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shar	es) Other Orders(USD)	per hundred share	es)
National Financial Services LLCXSTM)	963	37.91		0.00		0.00		0.0		963	99.28			0					
Citadel Securities	963	37.91	0	0.00	0	0.00	0	0.0	0	963	99.28	0	0	0	0	0	0	U	0
LLC(CDRG)	542	21.34	539	37.22	1	33.33		0.8	4	4	0.10	0		0	0			n	
VIRTU Americas.	342	22.04	333	37.22	•	33.33	•	0.0		•	0.20				•	•			
LLC(NITE)	378	14.88	367	25.35	0	0.00	10	8.4	0	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	2.5	2	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																			
LLC(INST)	231	9.09	227	15.68	0	0.00	4	3.3	16	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	53	2.09		0.00		0.00	53	44.5			0.00			0	0	0			
Exchange (41 SE)	53	2.09	U	0.00	0	0.00	53	44.5		U	0.00	0	0	U	U	0	0	U	
NASDAO Execution																			
Services, LLC(NSDQ)	40	1.57	0	0.00	1	33.33	39	32.7	7	0	0.00	0	0	0	0	0	0	0	0
Two Sigma																			
Securities,																			
LLC(SOHO)	27	1.06	27	1.86	0	0.00	0	0.0	0	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial																			
INC.(INTL)	8	0.31	8	0.55	0	0.00	0	0.0	10	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	0.0	0	0	0.00	0	0	0	0	0	0	0	0

Nead-Street New York New York

3.470	100.00	3.109	89.60	127	3.66	229	6.60	5	0.14

Venues	Venues Net Psymont Psydiffication for Net Psymont Psydiffication for Net Psymont Net Net Net Psymont Net Net Net Net Net Net Net Net Net Ne																	
										Net Payment Paid/Received for	Net Payment Paid/Received for Market	Net Payment Paid /Received for	Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for	Net Payment Paid/Received for Non-Marketable	Net Payment		
Venue - Non- Non-Directed directed Order Flow Orders National Financial	Non-Directe Orders(%)	d Market Orde	rs Market Orde	Marketable Limit rs(%) Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketab Limit Orders(%)	e Other Orders	Other Orders(%)	Market Orders(USD)	Orders(cents per hundred shares)	Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Limit Orders(cents per hundred share:		Other Orders(cents	s)
Services LLC(XSTM) Citadel Securities	2,201	36.79	0	0.00	0	0.00				7.39	0	0	0	0	0	0	0 0)
LLC(CDRG) VIRTU Americas, LLC(NITE)	1,071 851	17.90 14.22	1,012		51 35	40.48 27.78		0.94		1.09	0	0	0	0	0	D D	0 0	,
G1 Execution Services, LLC(ETMM)	621	10.38	588		29	23.02		0.63		0.00			0	0			0 0	
Jane Street Capital, LLC(INST)	492	8.22	477		11	8.73		0.63		1.00	0	0	0	0	0	0	0 0	
NASDAQ Execution Services, LLC(NSDQ)	204	3.41	0	0.00	0	0.00	204 :	2.03	0 (0.00	0	0	0	0		0	0 0	0
New York Stock Exchange(NYSE)	151	2.52	0	0.00	0	0.00	151	3.70	0 0	0.00	0	0	0	0	0	0	0 0	0
Cboe EDGX US Equities Exchange(EDGX)	134	2.24	0	0.00	0	0.00	134 :	1.04	0 0		0	0	0	0	0		0 0	0
NYSE Arca(ARCA) Instinet BlockCross(BLKX)	71	1.19	0	0.00	0	0.00		0.00		1.00	0	0	0	0	0		0 0	
			-				-		-					-				
February 2024 Option Contracts																		
Summary Non-Directed		Market Orde	er or W	Marketable Limit		Non-Marketable Limit Orders as	i for	Other Orders as										
Total Non-Directed Orders as % of Orders Orders	Orders	t of Non-Direc Orders	ted Total Marke Limit Orders	table Orders as % of No Directed Orders	on- Total Non-Marketable Limit Orders	Non-Directed Orders	Total Other Ore	of Non-Directed lers Orders										
1,147 Venues	100.00	1,021	89.01	11 0	196	114	9.94	1	0.09									
										Net Payment	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for		Net Payment	
Venue - Non- Non-Directed	I Non-Directe			Marketable Limit		Non-Marketable	Non-Marketab			Paid/Received for Market	Market Orders(cents per	Paid/Received for Marketable Limit	Marketable Limit Orders(cents per	Paid/Received for Non-Marketable	Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Paid/Received for Other Orders(cents	
directed Order Flow Orders Citadel Securities LLC(CDRG)	Orders(%) 593	Market Orde	rs Market Orde	rs(%) Orders 49.76	Marketable Limit Orders(%)	Limit Orders 64.29	Limit Orders(%)	Other Orders	Other Orders(%)		hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)		i) Other Orders(USD)	per hundred shares	0
Susquehanna Capital Group(SUSQ)	276	23.04	272	25.98	2	14.29	2	1.47	0 0	1.00	0		0		0		0 0	
Dash Financial Technologies					-						-	-	-	-	-	-	_ 0	
LLC(DASH) Morgan Stanley & Company	208	17.36	181	17.29	2	14.29		8.38		0.00	0	0	0	0	0	0	0 0)
Company LLC(MSCO) Wolverine Execution Services	73	6.09	69	6.59	0	0.00	4	2.94	0 0	0.00	0	0	0	0	0	0	0 0	à
LLC(WEXX) Interactive Brokers	47	3.92	4	0.38	0	0.00		1.62			0	0	0	0	0		0 0	
LLC()BKR)	1	0.08	0	0.00	1	7.14	0	0.00	0 0	0.00	0	0	0	0	0	0	0 0	j
March 2024																		
S&P 500 Stocks Summary						Non-Marketable												
Total Non-Directed Orders as % of Orders	I of All Total Marke Orders	Market Orde t of Non-Direc Orders			: on- Total Non-Marketable Limit Orders	Limit Orders as Non-Directed Orders	6 of Total Other Ore	Other Orders as of Non-Directed	%									
2,129	100.00	2,078	97.60	7 0	.33	38	1.78	6	1.28									
Venues											Net Payment		Net Payment		Net Payment			
Venue - Non- Non-Directed	l Non-Directe			Marketable Limit		Non-Marketahli	Non-Marketah			Net Payment Paid/Received for Market	Paid/Received for Market Orders(cents per	Net Payment Paid/Received for Marketable Limit	Paid/Received for Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable	Paid/Received for Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Net Payment Paid/Received for Other Orders(cents	
directed Order Flow Orders National Financial	Orders(%)	Market Orde			Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)		Other Orders(%)	Orders(USD)	hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred share:	i) Other Orders(USD)	per hundred shares	
Services LLC(XSTM) Citadel Securities LLC(CDRG)	1,329 717	39.04 21.06	700	37.70	3	0.00 37.50		0.00 1 4.02			0		0		0		0 0	
VIRTU Americas, LLC(NITE) G1 Execution	466	13.69	463	24.93	1	12.50	2	1.01	0 0	0.00	0	0	0	0	0	0	0 0	0
Services, LLC(ETMM)	346	10.16	344	18.52	1	12.50	1	0.50	0 0	0.00	0	0	0	0	0	0	0 0	0
Jane Street Capital, LLC(INST) New York Stock	316	9.28	312	16.80	0	0.00	4	2.01	0 0	0.00	0	0	0	0	0	0	0 0	
Exchange(NYSE) NASDAO Execution	92	2.70	0	0.00	1	12.50	91 4	5.73	0 0	0.00	0	0	0	0	0	0	0 0	9
Services, LLC(NSDQ) Two Sigma	74	2.17	0	0.00	0	0.00	74	7.19	0 0	0.00	0	0	0	0	0	0	0 0)
Securities, LLC(SOHO) Choe EDGX US	23	0.68	22	1.18	1	12.50	0	0.00	0 0	3.00	0	0	0	0	0	0	0 0	a
Equities Exchange(EDGX)	15	0.44	0	0.00	0	0.00	15	7.54	0 0	0.00	0	0	0	0	0	0	0 0	0
UBS Securities, LLC(UBSS)	11	0.32	11	0.59	0	0.00	0	0.00	0 0	0.00	0	0	0	0	0	0	0 0)
March 2024																		
Non-S&P 500 Stocks																		
Non-Directed		Market Orde	rs as %	Marketable Limit		Non-Marketable Limit Orders as	i 6 of	Other Orders as	×									
Total Non-Directed Orders as % of Orders 4,239	of All Total Marke Orders 100.00	t of Non-Direc Orders 4,053	ted Total Marke Limit Orders 95.61	Directed Orders	Total Non-Marketable Limit Orders .44	Non-Directed Orders 119	Total Other Oro	of Non-Directed lers Orders	1.14									
Venues																		
										Net Payment Paid/Received for	Net Payment Paid/Received for Market	Net Payment Paid/Received for	Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for	Net Payment Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for	
Venue - Non- Non-Directed directed Order Flow Orders	Non-Directe Orders(%)	d Market Orde	rs Market Orde	Marketable Limit rs(%) Orders	: Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketabi Limit Orders(%)	e Other Orders	Other Orders(%)	Market Orders(USD)	Orders(cents per hundred shares)	Marketable Limit Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)	Limit Orders(cents	Paid/Received for i) Other Orders(USD)	Other Orders(cents	s)
National Financial Services LLC(XSTM) Citadel Securities	2,588	36.71	0	0.00	0	0.00	-			3.37	0	0	0	0	0	0	0 0)
LLC(CDRG) VIRTU Americas, LLC(NITE)	1,475	20.92 15.32	1,435	35.92 26.48	24	40.00		3.02 1.92		1.19 1.04	0	0	0	0	0	0	0 0	0
Jane Street Capital, LLC(JNST)	788	11.18	775	19.40	13	23.33		0.00		0.00	0	0	0	0	0	0	0 0	0
G1 Execution Services, LLC(ETMM)	679	9.63	669	16.75	9	15.00	1	0.27	0 0	0.00	0	0	0	0	0	0	0 0	0
NASDAQ Execution Services, LLC(NSDQ)	115	1.63	0	0.00	0	0.00	115	11.59	0 0	0.00	0		0	0		0	0 0	
New York Stock Exchange(NYSE)	99	1.40	0	0.00	0	0.00		7.20		0.00	0		0	0	0		0 0	
Choe EDGX US Equities Exchange(EDGX)	68	0.96	0	0.00	0	0.00	68 :	8.68	0 0	0.00	0	0	0	0	0	0	0 0	0
Instinct BlockCross(BLKX) NYSE Arca(ARCA)	37	0.52	0	0.00	0	0.00	0	0.00	37 1	L41	0		0		0	0	0 0	
			•	-200	-		~				-	-	-	-	-		- "	
March 2024 Option Contracts																		
Summary		Market Orde	rs as %	Manhar-Man 17		Non-Marketable Limit Orders as	ı 6 of	Other Orders as										
Total Non-Directed Orders as % c Orders Orders	Orders	t of Non-Direc Orders	ted Total Marke Limit Orders	Marketable Limit table Orders as % of No Directed Orders	Total Non-Marketable Limit Orders	Non-Directed Orders	Total Other Ore	of Non-Directed lers Orders										
731 Venues	100.00	638	87.28	8 1	.09	83 1	1.35	2	1.27									
										Net Payment	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for		Net Payment	
Venue - Non- Non-Directed	I Non-Directe			Marketable Limit		Non-Marketable	Non-Marketab	e	ou -	Paid/Received for Market	Market Orders(cents per	Paid/Received for Marketable Limit	Marketable Limit Orders(cents per	Paid/Received for Non-Marketable	Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Paid/Received for Other Orders(cents	
directed Order Flow Orders Citadel Securities	Orders(%)	Market Orde	rs Market Orde	rs(%) Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Orders(USD)	hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred share:	utner Orders(USD)	per hundred shares	
LLC(CDRG)	388	49.94	330	51.72	3	33.33	53	1.41	2 100	0.00	0	0	0	0	0	0	0 0	0
LLC(CDRG) Susquehanna Capital Group(SUSQ)	388 152	49.94 19.56	330 145	51.72 22.73	3	33.33		3.13							0		0 0	-
Susquehanna Capital							4		0 0	0.00						0		0

Morgan Standary &
Campany
Lity(MSCV) 47 6.05 40 6.27 0 0.00 7 5.47 0 0.00 0 0 0 0 0 0 0 0 0 0
Webstree
Hacution Services
Lity(MSCV) 29 5.02 5 0.78 0 0.00 34 26.56 0 0.00 0 0 0 0 0 0 0 0 0 0