

4th Quarter, 2022

October 2022

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
2,293	100.00	2,214	96.55	4	0.17	75	3.27	0	0.00

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(\$/100 shares)	Net Payment Paid/Received for Marketable Limit Orders(\$/100 shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(\$/100 shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(Cents per hundred shares)	Net Payment Paid/Received for Other Orders(\$/100 shares)
National Financial Services LLC(NSTM)	1,392	36.00	0	0.00	0	0.00	0	0.00	1,392	97.21	0	0	0	0	
Charles Schwab Securities LLC(CS)	734	18.99	727	36.61	1	25.00	6	1.35	0	0.00	0	0	0	0	
GS Execution Services LLC(ETM)	478	12.37	477	24.02	1	25.00	0	0.00	0	0.00	0	0	0	0	
Wells Fargo Securities LLC(WF)	457	13.82	456	22.96	0	0.00	1	0.23	0	0.00	0	0	0	0	
Jane Street Capital LLC(JS)	291	7.53	290	14.60	0	0.00	1	0.23	0	0.00	0	0	0	0	
New York Stock Exchange(NYSE)	272	7.04	0	0.00	2	50.00	270	60.95	0	0.00	0	0	0	0	
NASDAQ Execution Services LLC(NSDQ)	97	2.51	0	0.00	0	0.00	97	21.90	0	0.00	0	0	0	0	
Equities Exchange(EDGX)	45	1.16	0	0.00	0	0.00	45	10.16	0	0.00	0	0	0	0	
Interlink BlockCross(BLCK)	40	1.03	0	0.00	0	0.00	0	0.00	40	2.79	0	0	0	0	
Members Exchange(MEMX)	23	0.60	0	0.00	0	0.00	23	5.19	0	0.00	0	0	0	0	

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Non-S&P 500 Stocks Summary

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4,476	100.00	3,794	84.54	202	5.85	480	9.61	0	0.00

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(\$/100 shares)	Net Payment Paid/Received for Marketable Limit Orders(\$/100 shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(\$/100 shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(Cents per hundred shares)	Net Payment Paid/Received for Other Orders(\$/100 shares)
NVSE Avance(AVCA)	3,287	30.31	0	0.00	0	0.00	3,287	83.53	0	0.00	0	0	0	0	
National Financial Services LLC(NSTM)	2,861	36.38	0	0.00	0	0.00	0	0.00	2,861	95.88	0	0	0	0	
Charles Schwab Securities LLC(CS)	1,521	14.03	1,313	35.84	100	45.98	88	2.24	0	0.00	0	0	0	0	
Wells Fargo Securities LLC(WF)	1,127	10.39	995	27.16	71	27.20	61	1.55	0	0.00	0	0	0	0	
GS Execution Services LLC(ETM)	941	8.68	824	22.49	61	23.37	56	1.42	0	0.00	0	0	0	0	
Jane Street Capital LLC(JS)	513	4.73	481	13.13	5	1.92	27	0.69	0	0.00	0	0	0	0	
New York Stock Exchange(NYSE)	161	1.48	0	0.00	0	0.00	161	4.09	0	0.00	0	0	0	0	
Interlink BlockCross(BLCK)	123	1.13	0	0.00	0	0.00	0	0.00	123	4.12	0	0	0	0	
Charles Schwab Securities LLC(CS)	104	0.96	0	0.00	0	0.00	104	2.64	0	0.00	0	0	0	0	
Equities Exchange(EDGX)	104	0.96	0	0.00	0	0.00	104	2.64	0	0.00	0	0	0	0	
NASDAQ Execution Services LLC(NSDQ)	91	0.84	0	0.00	0	0.00	91	2.31	0	0.00	0	0	0	0	

October 2022

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
763	100.00	601	78.77	13	1.70	149	19.53	0	0.00

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(\$/100 shares)	Net Payment Paid/Received for Marketable Limit Orders(\$/100 shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(\$/100 shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(Cents per hundred shares)	Net Payment Paid/Received for Other Orders(\$/100 shares)
Charles Schwab Securities LLC(CS)	351	46.26	283	47.09	7	53.85	61	34.08	0	0.00	0	0	0	0	
Sunqamanna Capital Group(SUNQ)	204	25.73	195	32.45	5	38.46	4	2.23	0	0.00	0	0	0	0	
Dash Financial Technologies LLC(DASH)	105	13.74	69	11.48	1	7.69	35	19.55	0	0.00	0	0	0	0	
Whisperline Execution Services LLC(WLFX)	92	11.60	22	3.66	0	0.00	70	39.11	0	0.00	0	0	0	0	
Morgan Stanley & Company LLC(MSCO)	41	5.17	32	5.32	0	0.00	9	5.03	0	0.00	0	0	0	0	

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S&P 500 Stocks Summary

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2,118	100.00	1,883	88.90	8	0.38	227	10.72	0	0.00

Venues

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National Financial Services LLC(NSTM)	1,203	32.24	0	0.00	0	0.00	0	0.00	1,203	98.28	0	0	0	0	
Charles Schwab Securities LLC(CS)	608	16.17	561	31.41	2	25.00	40	4.89	0	0.00	0	0	0	0	
Wells Fargo Securities LLC(WF)	524	14.06	483	28.77	2	25.00	39	4.77	0	0.00	0	0	0	0	
NASDAQ Execution Services LLC(NSDQ)	516	13.84	0	0.00	0	0.00	516	63.08	0	0.00	0	0	0	0	
GS Execution Services LLC(ETM)	400	10.73	374	22.28	3	37.50	23	2.81	0	0.00	0	0	0	0	
Jane Street Capital LLC(JS)	238	6.38	222	13.22	1	12.50	15	1.83	0	0.00	0	0	0	0	
New York Stock Exchange(NYSE)	93	2.40	0	0.00	0	0.00	93	11.37	0	0.00	0	0	0	0	
Charles Schwab Securities LLC(CS)	70	1.88	0	0.00	0	0.00	70	8.56	0	0.00	0	0	0	0	
Two Sigma Securities LLC(TSIG)	24	0.64	23	1.37	0	0.00	1	0.12	0	0.00	0	0	0	0	
Interlink BlockCross(BLCK)	21	0.56	0	0.00	0	0.00	0	0.00	21	1.72	0	0	0	0	

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2,961	100.00	2,673	90.27	54	1.82	230	7.77	4	0.14

Venues

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National Financial Services LLC(NSTM)	1,890	30.81	0	0.00	0	0.00	0	0.00	1,890	95.26	0	0	0	0	
NVSE Avance(AVCA)	966	15.75	0	0.00	0	0.00	966	62.89	0	0.00	0	0	0	0	
Charles Schwab Securities LLC(CS)	932	15.19	889	34.75	20	35.71	21	1.37	2	0.10	0	0	0	0	
Wells Fargo Securities LLC(WF)	711	11.59	681	26.62	11	19.64	17	1.11	2	0.10	0	0	0	0	
GS Execution Services LLC(ETM)	645	10.52	615	24.04	12	21.43	18	1.17	0	0.00	0	0	0	0	
Jane Street Capital LLC(JS)	348	5.67	329	12.86	10	17.86	9	0.59	0	0.00	0	0	0	0	
NASDAQ Execution Services LLC(NSDQ)	144	2.85	0	0.00	0	0.00	144	9.38	0	0.00	0	0	0	0	

