

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										
73	100.00	43	58.90	2	2.74	3	4.11	25	34.25										
Venue																			
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(\$)	Net Payment Paid/Received for Market Orders(per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(\$)	Net Payment Paid/Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(\$)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(\$)	Net Payment Paid/Received for Other Orders(per hundred shares)	
Citadel Securities, LLC(CDS)	36	48.85	15	34.88	1	50.00	0	0.00	20	80.00	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(VITE)	17	22.97	11	25.58	1	50.00	1	25.00	4	16.00	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JSC)	10	13.51	9	20.93	0	0.00	1	25.00	0	0.00	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETM)	7	9.46	7	16.28	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2	2.70	0	0.00	0	0.00	2	50.00	0	0.00	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SSHO)	1	1.35	1	2.33	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBS)	1	1.35	0	0.00	0	0.00	0	0.00	1	4.00	0	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										
0	0.00	0	0.00	0	0.00	0	0.00	0	0.00										
Venue																			
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(\$)	Net Payment Paid/Received for Market Orders(per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(\$)	Net Payment Paid/Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(\$)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(\$)	Net Payment Paid/Received for Other Orders(per hundred shares)	
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	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										
31	100.00	30	85.71	1	2.90	4	11.43	0	0.00										
Venue																			
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(\$)	Net Payment Paid/Received for Market Orders(per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(\$)	Net Payment Paid/Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(\$)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(\$)	Net Payment Paid/Received for Other Orders(per hundred shares)	
New York Stock Exchange(NYSE)	19	31.15	0	0.00	0	0.00	19	63.33	0	0.00	0	0	0	0	0	0	0	0	0
Citadel Securities, LLC(CDS)	11	18.03	10	33.33	1	100.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(VITE)	11	18.03	10	33.33	0	0.00	1	3.33	0	0.00	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETM)	6	9.84	6	20.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	6	9.84	0	0.00	0	0.00	6	20.00	0	0.00	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JSC)	4	6.56	3	10.00	0	0.00	1	3.33	0	0.00	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	3.28	0	0.00	0	0.00	2	6.67	0	0.00	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	1.64	0	0.00	0	0.00	1	3.33	0	0.00	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SSHO)	1	1.64	1	3.33	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
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	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										
68	100.00	36	52.94	3	4.41	5	7.35	24	35.29										
Venue																			
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(\$)	Net Payment Paid/Received for Market Orders(per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(\$)	Net Payment Paid/Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(\$)	Net Payment Paid/Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/Received for Other Orders(\$)	Net Payment Paid/Received for Other Orders(per hundred shares)	
Citadel Securities, LLC(CDS)	40	47.06	18	50.00	2	66.67	1	4.55	19	79.17	0	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(VITE)	14	16.47	11	30.56	0	0.00	0	0.00	3	12.50	0	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	13	15.29	0	0.00	0	0.00	13	59.09	0	0.00	0	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETM)	6	7.96	4	11.11	1	33.33	1	4.55	0	0.00	0	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	4	4.71	0	0.00	0	0.00	4	18.18	0	0.00	0	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JSC)	3	3.53	3	8.33	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	2	2.35	0	0.00	0	0.00	2	9.09	0	0.00	0	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBS)	2	2.35	0	0.00	0	0.00	0	0.00	2	8.33	0	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	1	1.19	0	0.00	0	0.00	1	4.55	0	0.00	0	0	0	0	0	0	0	0	0
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