

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
1,585	100.00	1,327	83.72	155	9.78	62	3.91	41
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(%)
National Financial Services LLC(XSTM)	975	36.75	831	38.00	142	47.18	2	1.61
Citadel Securities LLC(CDRG)	429	16.17	361	16.51	28	9.30	0	0.00
VIRTU Americas, LLC(NITE)	429	16.17	379	17.33	46	15.28	3	2.42
G1 Execution Services, LLC(ETMM)	321	12.10	275	12.57	38	12.62	8	6.45
Jane Street Capital, LLC(JNST)	264	9.95	229	10.47	34	11.30	1	0.81
Instinet BlockCross(BLKX)	84	3.17	74	3.38	10	3.32	0	0.00
NASDAQ Execution Services, LLC(NSDQ)	39	1.47	0	0.00	0	0.00	39	31.45
Cboe EDGX US Equities Exchange(EDGX)	33	1.24	0	0.00	0	0.00	33	26.61
New York Stock Exchange(NYSE)	22	0.83	0	0.00	0	0.00	22	17.74
StoneX Financial INC.(INTL)	20	0.75	17	0.78	3	1.00	0	0.00
July 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
538	100.00	265	49.26	48	8.92	225	41.82	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(%)
Citadel Securities LLC(CDRG)	274	46.05	137	51.70	27	52.94	110	39.43
Dash Financial Technologies LLC(DASH)	125	21.01	46	17.36	9	17.65	70	25.09
Wolverine Execution Services LLC(WEXX)	88	14.79	1	0.38	1	1.96	86	30.82
Susquehanna Capital Group(SUSQ)	67	11.26	53	20.00	10	19.61	4	1.43
Morgan Stanley & Company LLC(MSCO)	41	6.89	28	10.57	4	7.84	9	3.23
August 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
836	100.00	765	91.51	30	3.59	38	4.55	3
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(%)
National Financial Services LLC(XSTM)	438	35.41	422	36.92	16	36.36	0	0.00
Citadel Securities LLC(CDRG)	226	18.27	212	18.55	5	11.36	8	17.02
VIRTU Americas, LLC(NITE)	225	18.19	210	18.37	7	15.91	6	12.77
Jane Street Capital, LLC(JNST)	167	13.50	158	13.82	6	13.64	3	6.38
G1 Execution Services, LLC(ETMM)	129	10.43	119	10.41	7	15.91	3	6.38

Cboe EDGX US Equities Exchange(EDGX)	15	1.21	0	0.00	0	0.00	15	31.91
NASDAQ Execution Services, LLC(NSDQ)	11	0.89	0	0.00	0	0.00	11	23.40
UBS Securities, LLC(UBSS)	8	0.65	7	0.61	1	2.27	0	0.00
StoneX Financial INC.(INTL)	7	0.57	5	0.44	2	4.55	0	0.00
Instinet BlockCross(BLKX)	5	0.40	5	0.44	0	0.00	0	0.00
August 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
1,424	100.00	1,081	75.91	101	7.09	172	12.08	70
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(%)
National Financial Services LLC(XSTM)	959	37.26	861	44.00	98	42.98	0	0.00
Citadel Securities LLC(CDRG)	365	14.18	275	14.05	19	8.33	10	3.13
VIRTU Americas, LLC(NITE)	351	13.64	308	15.74	34	14.91	1	0.31
Jane Street Capital, LLC(JNST)	264	10.26	237	12.11	24	10.53	3	0.94
G1 Execution Services, LLC(ETMM)	181	7.03	165	8.43	14	6.14	2	0.63
NASDAQ Execution Services, LLC(NSDQ)	119	4.62	0	0.00	0	0.00	119	37.30
Instinet BlockCross(BLKX)	103	4.00	65	3.32	38	16.67	0	0.00
Cboe EDGX US Equities Exchange(EDGX)	90	3.50	0	0.00	0	0.00	90	28.21
NYSE Arca(ARCA)	37	1.44	0	0.00	0	0.00	37	11.60

Members Exchange(MEMX)	35	1.36	0	0.00	0	0.00	35	10.97
August 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
629	100.00	284	45.15	70	11.13	275	43.72	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(%)
Citadel Securities LLC(CDRG)	343	47.64	150	52.82	36	54.55	157	42.43
Wolverine Execution Services LLC(WEXX)	132	18.33	1	0.35	0	0.00	131	35.41
Dash Financial Technologies LLC(DASH)	131	18.19	51	17.96	15	22.73	65	17.57
Susquehanna Capital Group(SUSQ)	76	10.56	62	21.83	10	15.15	4	1.08
Morgan Stanley & Company LLC(MSCO)	38	5.28	20	7.04	5	7.58	13	3.51
September 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
535	100.00	500	93.46	15	2.80	18	3.36	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(%)
National Financial Services LLC(XSTM)	286	35.62	273	36.99	13	48.15	0	0.00
Citadel Securities LLC(CDRG)	137	17.06	133	18.02	3	11.11	0	0.00
VIRTU Americas, LLC(NITE)	122	15.19	117	15.85	3	11.11	1	2.78
Jane Street Capital, LLC(JNST)	106	13.20	102	13.82	3	11.11	1	2.78
G1 Execution Services, LLC(ETMM)	100	12.45	96	13.01	4	14.81	0	0.00
NASDAQ Execution Services, LLC(NSDQ)	20	2.49	0	0.00	1	3.70	19	52.78
Cboe EDGX US Equities Exchange(EDGX)	13	1.62	0	0.00	0	0.00	13	36.11
StoneX Financial INC.(INTL)	5	0.62	5	0.68	0	0.00	0	0.00
Instinet BlockCross(BLKX)	4	0.50	4	0.54	0	0.00	0	0.00
Two Sigma Securities, LLC(SOHO)	3	0.37	3	0.41	0	0.00	0	0.00
September 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
1,041	100.00	787	75.60	131	12.58	76	7.30	47
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(%)
National Financial Services LLC(XSTM)	737	38.65	606	42.32	131	40.18	0	0.00

Citadel Securities LLC(CDRG)	336	17.62	250	17.46	39	11.96	7	6.86
VIRTU Americas, LLC(NITE)	219	11.48	173	12.08	36	11.04	3	2.94
Jane Street Capital, LLC(JNST)	185	9.70	161	11.24	22	6.75	2	1.96
G1 Execution Services, LLC(ETMM)	168	8.81	142	9.92	24	7.36	2	1.96
Instinet BlockCross(BLKX)	136	7.13	66	4.61	70	21.47	0	0.00
Cboe EDGX US Equities Exchange(EDGX)	32	1.68	0	0.00	0	0.00	32	31.37
NASDAQ Execution Services, LLC(NSDQ)	31	1.63	0	0.00	1	0.31	30	29.41
Members Exchange(MEMX)	17	0.89	0	0.00	0	0.00	17	16.67
StoneX Financial INC.(INTL)	15	0.79	15	1.05	0	0.00	0	0.00
September 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
280	100.00	194	69.29	13	4.64	73	26.07	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(%)
Citadel Securities LLC(CDRG)	142	46.71	103	53.09	5	33.33	34	35.79
Susquehanna Capital Group(SUSQ)	72	23.68	66	34.02	5	33.33	1	1.05
Dash Financial Technologies LLC(DASH)	46	15.13	18	9.28	2	13.33	26	27.37
Wolverine Execution Services LLC(WEXX)	30	9.87	0	0.00	0	0.00	30	31.58

Morgan Stanley & Company LLC(MSCO)	14	4.61	7	3.61	3	20.00	4	4.21
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